

# Return of Private Foundation or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

2001

Department of the Treasury  
Internal Revenue Service

Note The organization may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2001, or tax year beginning , 2001, and ending

G Check all that apply		Initial return	Final return	Amended return	Address Change	Name change
Use the IRS label Otherwise, print or type See Specific Instructions	Name of Organization Lumina Foundation for Education, Inc				A Employer Identification Number 35-1813228	
	Number and Street (or P.O. box number if mail is not delivered to street address) Room/Suite 30 South Meridian Street 700				B Telephone Number (see instructions) (317) 951-5003	
	City or Town State ZIP code Indianapolis IN 46204				C If exemption application is pending, check here <input type="checkbox"/>	
	H Check type of organization <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation				D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>	
I Fair market value of all assets at end of year (from Part II, column c, line 16) \$ 991,267,826		J Accounting method <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify)		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>		

Part I Analysis of Revenue and Expenses (The total of amounts in columns b, c, and d may not necessarily equal the amounts in column a) (see instructions)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions gifts grants etc, received (att sch) Ch <input checked="" type="checkbox"/> if the foundn is not req to att Sch B					
2 Distributions from split interest trusts					
3 Interest on savings and temporary cash investments		29,320,480	29,320,480		
4 Dividends and interest from securities		4,475,459	4,475,459		
5a Gross rents					
b (Net rental income or (loss))					
6a Net gain/(loss) from sale of assets (att sch line 10)		222,641,679			
b Gross sales prices for all assets on line 6a		1,384,712,786			
7 Capital gain net income (from Part IV line 2)			207,998,693		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit/(loss) (att sch)					
11 Other income (attach schedule)					
12 Total Add lines 1 through 11		256,437,618	241,794,632		
13 Compensation of officers directors trustees etc		1,881,582	310,112		1,315,099
14 Other employee salaries and wages		1,276,015	36,086		1,103,647
15 Pension plans, employee benefits		2,602,268			684,548
16a Legal fees (attach schedule) STMT 2		561,965	135,755		426,210
b Accounting fees (attach sch) STMT 3		88,144			88,144
c Other prof fees (attach sch) STMT 4		4,323,675	3,263,475		1,060,200
17 Interest					
18 Taxes (attach schedule) See Statement 5		5,121,681			
19 Depreciation (attach schedule) and depletion STMT 6		55,382			
20 Occupancy STMT 7		-497,880			134,125
21 Travel, conferences, and meetings		268,491			268,491
22 Printing and publications		238,836			238,836
23 Other expenses (attach schedule) See Line 23 Stmt 8		442,939			442,939
24 Total operating and administrative expenses. Add lines 13 through 23		16,363,098	3,745,428		5,762,239
25 Contributions, gifts, grants paid		51,946,021			46,960,694
26 Total expenses and disbursements Add lines 24 and 25		68,309,119	3,745,428		52,722,933
a Excess of revenue over expenses and disbursements		188,128,499			
b Net investment income (if negative enter 0)			238,049,204		
c Adjusted net income (if negative enter 0)					

**Part II Balance Sheets**

Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
<b>A S S E T S</b>	1 Cash — non-interest bearing	403,537,588	424,141	424,141
	2 Savings and temporary cash investments		76,689,670	76,689,670
	3 Accounts receivable ▶ 2,575,067			
	Less allowance for doubtful accounts ▶ 0	2,866,036	2,575,067	2,575,067
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach sch) ▶ 70,875,000			
	Less allowance for doubtful accounts ▶ 0		70,875,000	70,875,000
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	299,544	688,800	688,800
	10a Investments — U.S. and state government obligations (attach schedule) Stmt 10		43,221,214	43,221,214
	b Investments — corporate stock (attach schedule) Stmt 10	370,000,000	572,594,579	572,594,579
	c Investments — corporate bonds (attach schedule) Stmt 10		140,626,877	140,626,877
	11 Investments — land, buildings, and equipment basis ▶			
Less accumulated depreciation (attach schedule) ▶				
12 Investments — mortgage loans Stmt 10		14,983,161	14,983,161	
13 Investments — other (attach schedule) Stmt 10		68,398,652	68,398,652	
14 Land, buildings, and equipment basis ▶ 357,590				
Less accumulated depreciation (attach schedule) Stmt 11 ▶ 166,925	57,124	190,665	190,665	
15 Other assets (describe ▶)				
16 <b>Total assets</b> (to be completed by all filers — see instructions Also, see page 1, item I)	776,760,292	991,267,826	991,267,826	
<b>L I A B I L I T I E S</b>	17 Accounts payable and accrued expenses	2,775,091	5,932,622	
	18 Grants payable	508,964	4,985,327	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 <b>Total liabilities</b> (add lines 17 through 22)	3,284,055	10,917,949	
<b>N E T A S S E T S O R F U N D B A L A N C E S</b>	<b>Organizations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31</b> <input checked="" type="checkbox"/>			
	24 Unrestricted	773,476,237	980,349,877	
	25 Temporarily restricted			
	26 Permanently restricted			
	<b>Organizations that do not follow SFAS 117, check here and complete lines 27 through 31</b> <input type="checkbox"/>			
	27 Capital stock, trust principal, or current funds			
	28 Paid in or capital surplus, or land, building, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 <b>Total net assets or fund balances</b> (see instructions)	773,476,237	980,349,877	
	31 <b>Total liabilities and net assets/fund balances</b> (see instructions)	776,760,292	991,267,826	

**Part III Analysis of Changes in Net Assets or Fund Balances**

1 Total net assets or fund balances at beginning of year — Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	773,476,237
2 Enter amount from Part I, line 27a	2	188,128,499
3 Other increases not included in line 2 (itemize) ▶ See Other Increases Stmt 12	3	18,745,141
4 Add lines 1, 2, and 3	4	980,349,877
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5) — Part II, column (b), line 30	6	980,349,877

**Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shares MLC Company)

(b) How acquired  
P — Purchase  
D — Donation

(c) Date acquired  
(month day year)

(d) Date sold  
(month day year)

1a See Statement 13		Various	Various
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	(l) Gains (column (h) gain minus column (k), but not less than 0) or Losses (from column (h))
a			
b			
c			
d			
e			

2 Capital gain net income or (net capital loss)	— [ If gain, also enter in Part I, line 7 If (loss), enter 0 in Part I, line 7 ]	2	207,998,693
3 Net short term capital gain or (loss) as defined in sections 1222(5) and (6)	— [ If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter 0 in Part I, line 8 ]	3	

**Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income**

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☐ No

If 'Yes,' the organization does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable use assets	(d) Distribution ratio (column (b) divided by column (c))
2000	1,978,617	778,453,861	0.002542
1999			
1998			
1997			
1996			

2 Total of line 1, column (d)	2	0.002542
3 Average distribution ratio for the 5 year base period — divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.002542
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	969,938,399
5 Multiply line 4 by line 3	5	2,465,583
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	2,380,492
7 Add lines 5 and 6	7	4,846,075
8 Enter qualifying distributions from Part XII, line 4	8	52,917,829

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

**Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 – see instructions)**

1 a Exempt operating foundations described in Section 4940(d)(2), check here <input type="checkbox"/> and enter 'N/A' on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary – see instructions)			
b Domestic organizations that meet the Section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b		1	2,380,492
c All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b)			
2 Tax under Section 511 (domestic Section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0
3 Add lines 1 and 2		3	2,380,492
4 Subtitle A (income) tax (domestic Section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	2,380,492
6 Credits/Payments			
a 2001 estimated tax pmts and 2000 overpayment credited to 2001	6a	5,024,361	
b Exempt foreign organizations – tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	5,024,361	
8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	2,643,869	
11 Enter the amount on line 10 to be: Credited to 2002 estimated tax <u>400,000</u> Refunded	11	2,243,869	

**Part VII-A Statements Regarding Activities**

	Yes	No
1 a During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? <i>If the answer is 'Yes' to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		X
c Did the organization file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (Section 4955) imposed during the year: (1) On the organization <u>\$ 0</u> (2) On organization managers <u>\$ 0</u>		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers <u>\$ 0</u>		
2 Has the organization engaged in any activities that have not previously been reported to the IRS? <i>If 'Yes,' attach a detailed description of the activities</i>		X
3 Has the organization made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If 'Yes,' attach a conformed copy of the changes</i>		X
4 a Did the organization have unrelated business gross income of \$1,000 or more during the year?		X
b If 'Yes,' has it filed a tax return on Form 990-T for this year?		X
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If Yes, attach the statement required by General Instruction T</i>		X
6 Are the requirements of Section 508(e) (relating to Sections 4941 through 4945) satisfied either: • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the organization have at least \$5,000 in assets at any time during the year? <i>If 'Yes,' complete Part II, column (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>Delaware and Indiana</u>		
b If the answer is 'Yes' to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If 'No,' attach explanation</i>	X	
9 Is the organization claiming status as a private operating foundation within the meaning of Section 4942(j)(3) or 4942(j)(5) for calendar year 2001 or the taxable year beginning in 2001 (see instructions for Part XIV)? <i>If 'Yes,' complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If 'Yes,' attach a schedule listing their names and addresses</i>		X
11 Did the organization comply with the public inspection requirements for its annual returns and exemption application? Web site address <u>www.luminafoundation.org</u>	X	
12 The books are in care of <u>David A. Brown, Controller</u> Telephone no <u>(317) 951-5003</u> Located at <u>30 South Meridian Street, Suite 700 Indianapolis, IN</u> ZIP + 4 <u>46204</u>		
13 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 – Check here <input type="checkbox"/> and enter the amount of tax exempt interest received or accrued during the year <u>N/A</u>		



**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required**

File Form 4720 if any item is checked in the 'Yes' column, unless an exception applies

	Yes	No
<b>1 a</b> During the year did the organization (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? Stmt 14	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(6) Agree to pay money or property to a government official? (Exception. Check 'No' if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
<b>b</b> If any answer is 'Yes' to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations Section 53.4941(d) 3 or in a current notice regarding disaster assistance (see instructions)?		
Organizations relying on a current notice regarding disaster assistance check here	<input type="checkbox"/>	
<b>1 b</b>		X
<b>c</b> Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2001?		
<b>1 c</b>		X
<b>2</b> Taxes on failure to distribute income (Section 4942) (does not apply for years the organization was a private operating foundation defined in Section 4942(j)(3) or 4942(j)(5))		
<b>a</b> At the end of tax year 2001, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2001?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
If 'Yes,' list the years	20__ , 19__ , 19__ , 19__	
<b>b</b> Are there any years listed in 2a for which the organization is not applying the provisions of Section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying Section 4942(a)(2) to all years listed, answer 'No' and attach statement - see instructions)		
<b>2 b</b>		X
<b>c</b> If the provisions of Section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
	20__ , 19__ , 19__ , 19__	
<b>3 a</b> Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	
<b>b</b> If 'Yes,' did it have excess business holdings in 2001 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under Section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720 to determine if the organization had excess business holdings in 2001)		
<b>3 b</b>		X
<b>4 a</b> Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		
<b>4 a</b>		X
<b>b</b> Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2001?		
<b>4 b</b>		X
<b>5 a</b> During the year did the organization pay or incur any amount to		
(1) Carry on propaganda, or otherwise attempt to influence legislation (Section 4945(e))?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(2) Influence the outcome of any specific public election (see Section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(4) Provide a grant to an organization other than a charitable, etc., organization described in Section 509(a)(1), (2), or (3), or Section 4940(d)(2)?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
<b>b</b> If any answer is 'Yes' to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations Section 53.4945 or in a current notice regarding disaster assistance (see instructions)?		
Organizations relying on a current notice regarding disaster assistance check here	<input type="checkbox"/>	
<b>5 b</b>		X
<b>c</b> If the answer is 'Yes' to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant?	<input type="checkbox"/> Yes <input type="checkbox"/> No	
If 'Yes,' attach the statement required by Regulations Section 53.4945 5(d)		
<b>6 a</b> Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
<b>b</b> Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		
<b>6 b</b>		X

If you answered 'Yes' to 6b, also file 8870

**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation (see instructions)**

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 14		1,475,017	1,435,804	0

**2 Compensation of five highest-paid employees (other than those included on line 1— see instructions) If none, enter 'None'**

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 15		401,110	18,959	0

Total number of other employees paid over \$50,000

3

**3 Five highest-paid independent contractors for professional services — (see instructions) If none, enter 'None'**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Ice Miller P O Box 663633 Indianapolis, IN 46266	Legal	531,045
Kipp Research Publishing 15 Bliss River Court Sacramento CA 95831	Publication Research	108,271
William M. Mercer 21633 Network Place Chicago, IL 60673-1216	Employee Benefits	204,271
Thomas William Peterson P O Box 306 Zionsville, IN 46077	Custom Computer Software	77,377
SSI P O Box 98991 Chicago, IL 60693	Executive Board Member search	90,220

Total number of others receiving over \$50,000 for professional services

1

**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 N/A	
	0
2	
3	
4	

**Part IX-B Summary of Program-Related Investments** (see instructions)

Describe the two largest program related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 None	
	0
2	
All other program related investments See instructions	
3	
Total Add lines 1 through 3	None

**Part X Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	629,135,004
b Average of monthly cash balances	1b	248,364,325
c Fair market value of all other assets (see instructions)	1c	107,209,706
d Total (add lines 1a, b and c)	1d	984,709,035
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	0
3 Subtract line 2 from line 1d	3	984,709,035
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	14,770,636
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	969,938,399
6 Minimum investment return Enter 5% of line 5	6	48,496,920

**Part XI Distributable Amount** (see instructions)(Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1 Minimum investment return from Part X, line 6	1	48,496,920
2a Tax on investment income for 2001 from Part VI, line 5	2a	2,380,492
b Income tax for 2001 (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	2,380,492
3 Distributable amount before adjustments Subtract line 2c from line 1	3	46,116,428
4a Recoveries of amounts treated as qualifying distributions	4a	
b Income distributions from section 4947(a)(2) trusts	4b	
c Add lines 4a and 4b	4c	
5 Add lines 3 and 4c	5	46,116,428
6 Deduction from distributable amount (see instructions)	6	
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	46,116,428

**Part XII Qualifying Distributions** (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc. — total from Part I, column (d), line 26	1a	52,722,933
b Program-related investments — Total from Part IX B	1b	0
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	194,896
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	52,917,829
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	2,380,492
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	50,537,337

**Note.** The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

**Part XIII** Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1 Distributable amount for 2001 from Part XI, line 7				46,116,428
2 Undistributed income, if any, as of the end of 2000:				
a Enter amount for 2000 only			14,010,519	
b Total for prior years 20__, 19__, 19__				
3 Excess distributions carryover, if any, to 2001:				
a From 1996				
b From 1997				
c From 1998				
d From 1999				
e From 2000				
f Total of lines 3a through e				
4 Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 52,917,829				
a Applied to 2000, but not more than line 2a			14,010,519	
b Applied to undistributed income of prior years (Election required – see instructions)				
c Treated as distributions out of corpus (Election required – see instructions)				
d Applied to 2001 distributable amount				
e Remaining amount distributed out of corpus	38,907,310			
5 Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a) )	38,907,310			38,907,310
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount – see instructions		0		
e Undistributed income for 2000 Subtract line 4a from line 2a Taxable amount – see instructions			0	
f Undistributed income for 2001 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2002				7,209,118
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 1996 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2002 Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9:				
a Excess from 1997	0			
b Excess from 1998	0			
c Excess from 1999	0			
d Excess from 2000	0			
e Excess from 2001	0			

N/A

- |                |   |
|----------------|---|
| <b>Part XV</b> | <b>Supplementary Information</b> (Complete this part only if the organization had \$5,000 or more in assets at any time during the year ) |
|----------------|---|

**Part XV** **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<i>a Paid during the year</i>  See Statement 17	Various			46,960,694
<b>Total</b>			<b>3a</b>	46,960,694
<i>b Approved for future payment</i>  See Statement 18				4,985,327
<b>Total</b>			<b>3b</b>	4,985,327

**Part XVI-A Analysis of Income-Producing Activities**

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (see instructions)
		(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
1	Program service revenue					
a						
b						
c						
d						
e						
f						
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments			14	29,320,480	
4	Dividends and interest from securities			14	4,475,459	
5	Net rental income or (loss) from real estate					
a	Debt financed property					
b	Not debt financed property					
6	Net rental income or (loss) from personal property					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	207,998,693	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue					
a						
b						
c						
d						
e						
12	Subtotal Add columns (b), (d), and (e)				241,794,632	
13	Total Add line 12, columns (b), (d), and (e)					241,794,632

(See worksheet in the instructions for line 13 to verify calculations.)

## **Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes**

[illegible]





**Lumina Foundation For Education**  
**Tax Return for Year Ending**

**December 31, 2001**

**Tax ID 35-1813228**

**Form 990 PF**

**Net Gains**

**Statement Number 1**

**Part 1 Line 6a**

a) List and describe the kind(s) of property sold	b) How Acquired	C) Date Acquired	d) Date Sold	e) Market Value of Gift	g) Cost
667,992 Shares of USA Education	See Note 1	8/1/2000	See Note # 2	\$ 41,999,997	\$ 27,357,011

Note # 1 When USA Group, Inc sold assets to Student Loan Marketing Association (August 1, 2000) part of the purchase price was 9,034,505 shares of USA Education, Inc (Name changed with purchase)

Note # 2 These shares were not sold but were donated to the Community Foundation of Greater Washington D C The gain of \$14,642,986 is included on the books of Lumina Foundation for Education but excluded from Net Investment Income for tax purposes

Lumina Foundation For Education  
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF

Legal Fees

Statement Number 2

Part 1

Line 16a

Description	(A)	(B)	(C)	(D)
	Expense per books	Net Investment Expense	Adjusted Net Income	Disbursements for charitable purposes (cash basis only)
Legal Fees	\$ 561,965	\$ 135,755	\$ -	\$ 426,210

Lumina Foundation For Education  
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF

Accounting Fees

Statement Number 3

Part 1

Line 16b

Description	(A) Expense per books	(B) Net Investment Expense	(C) Adjusted Net Income	(D) Disbursements for charitable purposes (cash basis only)
Accounting Fees	\$ 88,144 00	\$ -	\$ -	\$ 88,144

Lumina Foundation For Education  
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF

Other Professional

Statement Number 4

Part 1

Line 16c

Description	(A)	(B)	(C)	(D)
	Expense per books	Net Investment Expense	Adjusted Net Income	Disbursements for charitable purposes (cash basis only)
Publication Research Projects	\$ 412,188	\$ -	\$ -	\$ 412,188
Custodian & Money Manager Search	3,263,475	3,263,475	-	-
Employee Development	117,823	-	-	117,823
Employee Benefits	222,071	-	-	222,071
Software	208,327	-	-	208,327
General Consulting	99,791			99,791
Total	<u>\$ 4,323,675</u>	<u>\$ 3,263,475</u>	<u>\$ -</u>	<u>\$ 1,060,200</u>

**Lumina Foundation For Education**  
**Tax Return for Year Ending**

**December 31, 2001**

**Tax ID 35-1813228**

**Form 990 PF**  
**Part 1**

**Line 18**

**Taxes**

**Statement Number 5**

Description	(A)	(B)	(C)	(D)
	Expense per books	Net Investment Expense	Adjusted Net Income	Disbursements for charitable purposes (cash basis only)
Excise Tax Deposit	\$ 5,121,642	\$ -	\$ -	\$ -
State Taxes	(10)	-	-	-
Tax Penalty	49	-	-	-
Total Taxes	<u>\$ 5,121,681</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

**Lumina Foundation For Education**

**Tax ID 35-1813228**

**Tax Return for Year Ending**

**December 31, 2001**

**Form 990 PF**

**Statement Number 6**

**Part I      Line 19**

**Depreciation**

**Depreciation for 2001**

**Furniture and Equipment**

**Asset Life (Years)**

**5-10**

**\$**

**55,382**

Lumina Foundation For Education  
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF  
Part 1

Line 20

Occupancy

Statement Number 7

Description	(A) Expense per books	(B) Net Investment Expense	(C) Adjusted Net Income	(D) Disbursements for charitable purposes (cash basis only)
Rent	\$ 129,250	\$ -	\$ -	\$ 129,250
Office Maintenance	4,875	-	-	4,875
Property Tax (Accrued at 7/31/2000 for USA Group's books and never treated as a disbursement for charitable purposes on 990 PF)	(632,005)	-	-	
	<u>\$ (497,880)</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 134,125</u>

**Lumina Foundation For Education**  
**Tax Return for Year Ending**

**December 31, 2001**

**Tax ID 35-1813228**

**Form 990 PF**  
**Part 1**

**Line 23**

**Other Expenses**

**Statement Number 8**

Description	(A)	(B)	(C)	(D)
	Expense per books	Net Investment Expense	Adjusted Net Income	Disbursements for charitable purposes (cash basis only)
Insurance Expense	\$ 167,328	\$ -	\$ -	\$ 167,328
Equipment Maintenance	26,092	-	-	26,092
Seminars & Training	70,926	-	-	70,926
Dues & Subscriptions	76,053	-	-	76,053
Miscellaneous	79,530	-	-	79,530
Recovery Transition employee cost associated with sale transaction	(303,317)	-	-	(303,317)
Advisory Council	19,148	-	-	19,148
Research Publications	307,179	-	-	307,179
Total Other Expenses	<u>\$ 442,939</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 442,939</u>



Lumina Foundation For Education  
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF

Other Notes and Loans Receivable

Statement Number 9

Part II

Line 7 B

	Beginning of year (a) Book Value	End of Year (b) Book Value	(c) Fair Market Value
Equity forward agreement to sell 1,125,000 shares of USA Education, Inc (FKA Sallie Mae) in January 2003	\$ -	\$ 70,875,000	\$ 70,875,000

The Gain on this transaction was included as Gains on Investments for both Book and Tax

**Lumina Foundation For Education**  
**Tax Return for Year Ending**

**December 31, 2001**

**Tax ID 35-1813228**

**Form 990 PF**  
**Part II**      **Lines 10, 12, and 13**

**Investments**

**Statement Number 10**

	Beginning of year (a) Book Value	(b) Book Value	End of Year (c) Fair Market Value
Sallie Mae Corporation (line 10b)	\$ 370,000,000	0	0
Investment Report from Northern Trust (See attached report for detail)	0	\$ 839,824,483	\$ 839,824,483

# Portfolio Statement

31 DEC 2001

Account number 2608284  
Account Name LUMINA - SINGLE LINE

Page 5 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
<b>Cayman Islands - USD</b>							
CF OZ OVERSEAS OFFSHORE FD FOR LUMINA 7 495 80	CUSIP 692479C87 1 007 8284550	0 00	7,555,230 11	7,485,788 00	59,432 11	0 00	59 432 11
CF OZ OVERSEAS TRANCHE C/21 FOR LUMINA 4 20	CUSIP 6919939A9 1 000 0000000	0 00	4 200 00	4,202 00	- 2 00	0 00	- 2 00
Total USD		0 00	7,559,430 11	7,500,000 00 ✓	59,430 11 ✓	0 00	59,430 11
Total Cayman Islands		0 00	7,559,430 11	7,500,000 00	59,430 11	0 00	59,430 11
<b>Netherlands - USD</b>							
CF KENSICO OFFSHORE FUND FOR LUMINA 37,153 33	CUSIP 480089A92 104 8500000	0 00	3,895 528 65	3,715,333 00	180 193 65	0 00	180,193 65
Total USD		0 00	3,895,526 65	3,715,333 00	180,193 65	0 00	180,193 65
Total Netherlands		0 00	3,895,526 65	3,715,333 00	180,193 65	0 00	180,193 65
<b>United States - USD</b>							
CF CASH AWAITING EQTY INVT 7,500,000 00	CUSIP 148994108 1 0000000	0 00	7,500 000 00	7,500,000 00	0 00	0 00	0 00
CF HIGHLINE CAPITAL INTERNATIONAL FOR 21,383 31	LUMINA CUSIP 4311089A7 178 5958180	0 00	3 840 348 73	3,750,000 00 ✓	80,348 73 ✓	0 00	80 348 73
CF STD PAC CAP OFFSHORE FD FOR LUMINA 13,050 08	CUSIP 8537589C4 272 9780000	0 00	3 582 381 38	3 700 000 00 ✓	- 137 638 84 -	0 00	- 137,638 84
CF WELLINGTON CTF EMERGING COS 1 381 825 78	CUSIP 849838804 34 6800000	70,543 77	47,221,182 39	40,558,434 85 ✓	6 682,747 54 -	0 00	6,682,747 54
MFO ARTISAN FDS INC INTL FD INSTL SHS 2,536,784 85	CUSIP 04314H402 18 4300000	0 00	48 752 576 18	50,251 281 35 -	- 3,498,685 17 ✓	0 00	- 3,498,685 17
MFO GMO EMERGING MKT FD III 1 515,109 91	CUSIP 382007601 8 8800000	0 00	13 454 178 00	12 771 427 82 ①	882 748 38	0 00	882,748 38
MFO GMO TR FGN FD CL III 4 854,598 31	CUSIP 382007551 10 0600000	0 00	48 837 258 99	51,087,488 70 ①	- 2,250,228 71	0 00	- 2,250,228 71
MFO MORGAN STANLEY INSTL FD INC U S REALESTATE PORT CL A 1 817,026 41	CUSIP 61744J871 14 8300000	250,482 38	28 046,096 37	28,881,421 15 ✓	1,184,875 22 -	0 00	1,184,875 22

# Portfolio Statement

31 DEC 2001

Account number 2609294  
Account Name LUMINA - SINGLE LINE

Page 6 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Total USD		321,026 15	199,214,000 02	196,500,033 67	2,713,966 35	0 00	2,713,966 35
Total United States		321,026 15	199,214,000 02	196,500,033 67	2,713,966 35	0 00	2,713,966 35
Total Common Stock							
18,764,212 00		321,026 15	210,668,956 78	207,715,366 87	2,853,590 11	0 00	2,853,590 11
Total Equities							
18,764,212 00	LINE 106	321,026 15	210,668,956 78	207,715,366 87	2,853,590 11	0 00	2,853,590 11

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

## Fixed Income

### Corporate bonds

#### International - USD

MFO PIMCO FDS FGN FD INSTL CUSIP 693390882 2 365 430 63 10 4600000	91 874 41	24 742,404 39	25 235 884 19 ✓	- 493 479 80 ✓	0 00	- 493,479 80
Total USD	91,874 41	24,742,404 39	25,235,884 19	- 493,479 80	0 00	- 493,479 80
Total International	91,874 41	24,742,404 39	25,235,884 19	- 493,479 80	0 00	- 493,479 80

#### United States - USD

MFO GMO TR EMERGING CTRY DEBT FD CL III CUSIP 362007270 1 578,842 21 8 5600000	0 00	13 523 448 31	14,168,305 29 / )	- 644 855 88	0 00	- 644,855 88
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL CUSIP 693390700 7,659,960 75 10 4600000	317,804 38	80,123 189 44	80 100 004 40 ✓	23 185 04 ✓	0 00	23,185 04
Total USD	317,804 38	93,646,638 75	94,268,309 69	- 621,670 94	0 00	- 621,670 94
Total United States	317,804 38	93,646,638 75	94,268,309 69	- 621,670 94	0 00	- 621,670 94

# Portfolio Statement

31 DEC 2001

Account number 2609294  
Account Name LUMINA - SINGLE LINE

Page 7 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

##### Total Corporate Bonds

11,605,233 59		409,678 79	118,389,043 14	119,504,193 88	- 1,115,150 74	0 00	- 1,115,150 74
---------------	--	------------	----------------	----------------	----------------	------	----------------

##### Total Fixed Income

11,605,233 59	LINE 10c	409,678 79	118,389,043 14	119,504,193 88	- 1,115,150 74	0 00	- 1,115,150 74
---------------	----------	------------	----------------	----------------	----------------	------	----------------

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Venture Capital and Partnerships

#### Partnerships

##### United States - USD

HIGH ROCK CAPITAL, LP CUSIP 000144196 3,430 091 83 12 1230990		0 00	41,583,342 83	40,000,000 00	1,583,342 83	0 00	1,583,342 83
--	--	------	---------------	---------------	--------------	------	--------------

OCM PRINCIPAL OPPORTUNITIES FD II, LP CUSIP 000140824 4,000,000 00 3,837,572 0000000		0 00	3,937,572 00	4,000 000 00	- 62,428 00	0 00	- 62,428 00
---	--	------	--------------	--------------	-------------	------	-------------

Total USD		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
-----------	--	------	---------------	---------------	--------------	------	--------------

Total United States		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
---------------------	--	------	---------------	---------------	--------------	------	--------------

##### Total Partnerships

7,430,091 83		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
--------------	--	------	---------------	---------------	--------------	------	--------------

##### Total Venture Capital and Partnerships

7,430,091 83	LINE 13	0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
--------------	---------	------	---------------	---------------	--------------	------	--------------

# Portfolio Statement

31 DEC 2001

Account number 2609294  
Account Name LUMINA - SINGLE LINE

Page 8 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Cash and Cash Equivalents</i>							
<b>Currency</b>							
USD - United States dollar	1 0000000	- 23 829 59	0 00	0 00	0 00	0 00	0 00
Total currency - all currencies		- 23,829 59	0 00	0 00	0 00	0 00	0 00
Total currency - all countries		- 23,829 59	0 00	0 00	0 00	0 00	0 00
<b>Total Currency</b>							
0 00		- 23,829 59	0 00	0 00	0 00	0 00	0 00
<b>Total Cash and Cash Equivalents</b>							
0 00		- 23,829 59	0 00	0 00	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
<b>Pending trade purchases</b>							
USD - United States dollar	1 0000000	0 00	- 1,619 513 83	- 1,619 513 83	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 1,619,513 83	- 1,619,513 83	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 1,619,513 83	- 1,619,513 83	0 00	0 00	0 00
<b>Total Pending trade purchases</b>							
0 00		0 00	- 1,619,513 83	- 1,619,513 83	0 00	0 00	0 00

# Portfolio Statement

31 DEC 2001

Account number 2809294  
Account Name LUMINA - SINGLE LINE

Page 9 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID		Exchange rate	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total					
Shares/PAR value	Market					Translation							
<b>Adjustments To Cash</b>													
<b>Pending trade sales</b>													
USD - United States dollar													
	1 0000000		0 00	23,829 59	23,829 59	0 00	0 00	0 00					
Total pending trade sales - all currencies			0 00	23,829 59	23,829 59	0 00	0 00	0 00					
Total pending trade sales - all countries			0 00	23,829.59	23,829 59	0 00	0 00	0 00					
<b>Total Pending trade sales</b>													
	0 00		0 00	23,829 59	23,829 59	0 00	0 00	0 00					
<b>Other receivables</b>													
USD - United States dollar													
	1 0000000		0 00	888 808 89	888 808 89	0 00	0 00	0 00					
Total other receivables - all currencies			0 00	888,808 89	888,808 89	0 00	0 00	0 00					
Total other receivables - all countries			0 00	888,808 89	888,808 89	0 00	0 00	0 00					
<b>Total Other Receivables</b>													
	0 00		0 00	888,808 89	888,808 89	0 00	0 00	0 00					
<b>Total Adjustments To Cash</b>													
	0 00	LINE 2	0 00 <sup>a</sup>	- 708,875 35	- 708,875 35	0 00	0 00	0 00					
<b>Total</b>													
	38,799,537 42		708,875 35	373,872,039 40	370,512,685 20	3,359,354 20	0 00	3,359,354 20					

# Portfolio Statement

31 DEC 2001

Account number 2609285  
Account Name LUMINA - DEUTSCHE

## ◆ Asset Detail - Base Currency

Page 5 of 117

Description/Asset ID Shares/PAR value		Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
						Market	Translation	
<b>Fixed Income</b>								
<b>Government bonds</b>								
<b>United States - USD</b>								
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2028 REG CUSIP 912810EW4								
51 000 00	102 9670000		1,155 81	52,513 17	53,296 89	- 783 82	0 00	- 783 82
US TREAS BDS 8 125 15/8/2018 USD1000 8 125 DUE 08-15-2019 REG CUSIP 912810ED8								
4 886 000 00	128 2870000		149 335 30	6,145,812 02	6 230 024 69	- 84,412 67	0 00	- 84 412 67
US TREAS NTS DTD 00858 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7								
114,000 00	105 8500000		869 56	120,889 00	120,835 16	33 84	0 00	33 84
US TREAS NTS DTD 08/15/1999 8 DUE 08-15-2009 REG CUSIP 9128275N8								
3,889,000 00	108 5350000		68,963 83	4,121,839 15	4,183,078 21	- 41 239 06	0 00	- 41 239 06
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0								
731,000 00	107 5380000		18,911 82	786,102 78	790,278 53	- 4 178 75	0 00	- 4 178 75
Total USD			237,236 12	11,228,736 12	11,357,314 58	- 130,578 46	0 00	- 130,578 46
Total United States			237,236 12	11,228,736 12	11,357,314 58	- 130,578 46	0 00	- 130,578 46
<b>Total Government Bonds</b>								
9,831,000 00	LINE 102		237,236 12	11,228,736 12	11,357,314 58	- 130,578 46	0 00	- 130,578 46

## Municipal/provincial bonds

### United States - USD

AL INCENTIVES FING AUTH SPL OBLIG SER B 7 75 DUE 10-01-2018 BEO TAXABLE CUSIP 01030LAR8								
405 000 00	110 0510000		7,848 87	445 708 55	442 021 05	3,685 50	0 00	3,685 50
LONG BEACH CAL PENSION OBLIG TAXABLE REF 78 DUE 08-01-2005 BEO CUSIP 54242VAK2								
1 000 000 00	108 5750000		22,833 33	1 065 750 00	1 045 810 00	19 840 00	0 00	19,840 00
MERCER CNTY N J IMPT AUTH REV TAXABLE -CNTY BASEBALL STAD-A 6 875 4-15-18BETAXCUSIP 5878447G0								
745 000 00	103 1150000		34 145 83	768,208 75	738,412 50	28,794 25	0 00	28,794 25
MIAMI BEACH FLA REDEV AGY TX INCREMENT REV TAXABLE A 6 7 12-01-2014/2008 BEO CUSIP 583237BZ2								
710 000 00	103 4400000		3,864 16	734 424 00	709,487 50	24,856 50	0 00	24 856 50
NJ ST HSG & MTG FIN AGY RENT HSG REV SERD B 25 DUE 05-01-2022 BEO TAXABLE CUSIP 648125BZ0								
500 000 00	104 0480000		7,708 33	520 245 00	528 875 00	- 6,630 00	0 00	- 6 630 00



# Portfolio Statement

31 DEC 2001

Account number 2609295  
Account Name LUMINA - DEUTSCHE

Page 6 of 117

## ◆ Asset Detail - Base Currency

Description/Asset ID	Accrued	Unrealized gain/loss					
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Municipal/provincial bonds							
OK CY OKLA ARPT TR TAXABLE-FED BUR 800 000 00 120 8850000	PRISONS PJ 8 8 DUE 11-01-2014 BEO 13 068 68	CUSIP 878535ZR9 967 880 00		912 000 00	55 880 00	0 00	55,880 00
ST JOHNS CNTY FLA CONVENTION CTR REV 370,000 00 110 1810000	TAXABLE 7 6 1-1-08 BEO TAXABLE 14,060 00	CUSIP 780386AH8 407 669 70		397,750 00	8 919 70	0 00	8,919 70
SUFFOLK VA REDEV & HSG AUTH MULTI 8 8 515 000 00 104 0770000	07-01-15 BEO TAXABLE PUT 16 985 00	CUSIP 884817CT8 535,988 55		515 000 00	20 988 55	0 00	20,988 55
5TH AVE HSG DEV CO IN MTG REV REF TAXBLEPHA SEC 8 ASSIST-B 8 5 2-1-08 BETAX 775 000 00 101 2900000	28 385 41	CUSIP 316688EG1 784,897 50		775 000 00	8,997 50	0 00	8,997 50
Total USD	149,805 59	6,230,876 05	6,063,336 05	167,540 00	0 00	167,540 00	
Total United States	149,805 59	6,230,876 05	6,063,336 05	167,540 00	0 00	167,540 00	
Total Municipal/Provincial Bonds							
5,820,000 00	LINE 10a	149,805 59	6,230,876 05	8,063,336 05	167,540 00	0 00	167,540 00
Corporate bonds							
Chile - USD							
PVTPL AUTOPISTA DEL MAIPO SOCIEDAD 995 000 00 99 0980000	CONCESIONAR SR NT 144A 7 373 6-15-22BE 3 260 50	CUSIP 05330AAA5 986,025 10		995,000 00	- 8 974 90	0 00	- 8 974 90
Total USD	3,260 50	986,025 10	995,000 00	- 8,974 90	0 00	- 8,974 90	
Total Chile	3,260 50	986,025 10	995,000 00	- 8,974 90	0 00	- 8,974 90	
Germany - USD							
PVTPL DRESNER FDG TR 1 144A 8 151 DUE 08-30-2031 BEO 1,080,000 00 106 9010000	CUSIP 28158FAA1 244 53		1,154,530 80	1 123 882 90	30 647 90	0 00	30,647 90
Total USD	244 53	1,154,530 80	1,123,882 90	30,647 90	0 00	30,647 90	
Total Germany	244 53	1,154,530 80	1,123,882 90	30,647 90	0 00	30,647 90	
United States - USD							
AETNA INC GTD DEB DTD 08/19/1998 8 97 DUE 08-15 2036 BEO PUT 870 000 00 105 4870000	CUSIP 008117AJ2 25,541 17		1 023,029 90	1 001,699 60	21,330 30	0 00	21,330 30

# Portfolio Statement

31 DEC 2001

Account number 2808295  
Account Name LUMINA - DEUTSCHE

Page 7 of 117

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
AMERN ELEC PWR INC SR NT SER A 6 125 DUE05-15-2008 BEO CUSIP 025537AA9 1 120,000 00 89 1940000 8,785 55			1,110,872 80	1,117,765 20	- 6,792 40	0 00	- 6,792 40
CAROLINA PWR & LT CO BOOK ENTRY TRANCHE # TR 00001 MTN 6 65 DUE 04-01-2008 CUSIP 14414CAA2 755 000 00 102 0230000 12 551 87			770 273 85	754,582 10	15,711 55	0 00	15 711 55
FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBL 6 875 DUE 02-01-2008 BEO CUSIP 345397TR4 750 000 00 100 3030000 21,484 37			752,272 50	781,167 50	- 8,895 00	0 00	- 8,895 00
ING CAP FDG TR III 8 439 DUE 12-29 2049 BEO CUSIP 44878NAA3 1 125 000 00 109 0170000 283 72			1,228,441 25	1,182,298 25	44,145 00	0 00	44,145 00
NY TEL CO 6 DUE 04-15-2008 REG CUSIP 650094CH8 815,000 00 100 2540000 11,590 00			817,324 10	817,882 25	- 558 15	0 00	- 558 15
PACIFICORP 6 8 DUE 11-15-2011 BEO CUSIP 695114BU1 885,000 00 89 0030000 6,785 00			878,178 55	881,928 05	- 5,752 50	0 00	- 5,752 50
PPN PF EXPT RECEIVABLES MASTER TR SER 01SR TR CTF CL B 144A 6 8 12-1-11BE CUSIP 69335UAC8 1 080 000 00 100 0000000 1 898 32			1,080 000 00	1 080,000 00	0 00	0 00	0 00
PROLOGIS TR NT 6 7 DUE 04-15 2004 BEO CUSIP 743410AC8 1 045,000 00 100 6450000 14,780 93			1,051 740 25	1 057 153 35	- 5,413 10	0 00	- 5,413 10
PVTPL AMERN GEN INSTL CAP A CAP SECS 144A 7 57 DUE 12-01-2045 REG CUSIP 02837VAA8 850,000 00 105 2930000 5 982 81			1,000,283 50	834,106 50	88,177 00	0 00	88,177 00
PVTPL ERAC USA FIN CO 6 375 DUE 05-15-2003 REG CUSIP 26882PAD4 1 330 000 00 101 8090000 10 833 85			1,355 389 70	1,348 180 30	8,189 40	0 00	8 189 40
PVTPL FARMERS EXCHANGE CAP 7 2 DUE 07-15-2048 REG CUSIP 308588AE1 460,000 00 77 8890000 5,520 00			358 657 40	348,411 40	9 248 00	0 00	9,248 00
PVTPL FID INVS DEB 144A 7 57 DUE 08-15-2029 BEO CUSIP 302508AQ9 895 000 00 107 2400000 3,011 17			859,788 00	847 518 60	12 278 40	0 00	12 278 40
PVTPL FL WINDSTORM UNDERWRITING ASSN 6 5DUE 08-25-2002 REG CUSIP 343254AA8 840,000 00 101 8950000 18,110 00			858 758 00	851,780 00	4 988 00	0 00	4,988 00
PVTPL OH VY ELEC CORP SR SECD NT 144A 5 94 DUE 02-12-2008 BEO CUSIP 677730AA1 880 000 00 100 4280000 1,817 00			884,174 80	880 000 00	4,174 80	0 00	4,174 80
PVTPL QWEST CAP FDG INC GTD NT 144A 7 DUE 08-03-2009 BEO CUSIP 74813EAM2 890 000 00 85 7980000 28,087 49			948 400 20	982 584 80	- 34,184 60	0 00	- 34,184 60

# Portfolio Statement

31 DEC 2001

Account number 2609295  
Account Name LUMINA - DEUTSCHE

Page 8 of 117

## Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
QWEST CORP NT DTD 08/05/2000 7 625 DUE 08-09 2003 BEO CUSIP 74913GAA3							
725 000 00	102 7980000	3 378 29	745 285 50	760 844 00	- 15 558 50	0 00	- 15,558 50
TORCHMARK CORP SR NT 6 25 DUE 12-15-2006BEO CUSIP 891027AL8							
1 015 000 00	100 1790000	2 995 68	1,016 816 85	1 010 787 75	6 029 10	0 00	6,029 10
TXU CORP SR NT 6 375 DUE 08-15-2006 BEO CUSIP 873168AC2							
855 000 00	100 8140000	2,422 48	862 814 70	850,571 10	12,243 60	0 00	12 243 60
WELLPOINT HLTH NETWORKS INC NEW NT DTD 08/15/2001 6 375 DUE 08-15 2006 BEO CUSIP 94873HAB4							
1,120,000 00	101 5740000	3,173 32	1 137,628 80	1,117,448 40	20,182 40	0 00	20,182 40
1ST UN NATL BK N C CHARLOTTE MEDIUM TERMSUB BK NTS BOOK ENTRY 6 919 DUE CUSIP 33738MAG6							
1 000,000 00	105 3040000	3,075 11	1,053,040 00	1 024,520 00	28 520 00	0 00	28,520 00
Total USD		193,958 32	20,097,278 45	19,923,206 15	174,072 30	0 00	174,072 30
Total United States		193,958 32	20,097,278 45	19,923,206 15	174,072 30	0 00	174,072 30
<b>Total Corporate Bonds</b>							
21,890,000 00	LINE 100	197,463 35	22,237,834 35	22,042,080 05	195,745 30	0 00	195,745 30

## Government mortgage backed securities

### United States - USD

FHLMC GOLD GROUP C29245 6 5 07-01-2028 CUSIP 31293THW0							
2 232 987 12	100 5810000	12 095 35	2 245 860 77	2 221 822 19	24 138 58	0 00	24,138 58
FHLMC GOLD POOL C00843 6 5 08-01-2029 CUSIP 31292G5C8							
1 351 031 84	100 5810000	7,318 09	1 358 881 33	1 348 282 11	12,599 22	0 00	12 599 22
FHLMC MULTICLASS SER 2382 CL MB 6 11-15-2016 CUSIP 31339L3N8							
1,500,000 00	98 4060000	7,500 00	1 478 090 00	1,503 048 88	- 26 856 88	0 00	- 26 856 88
FNMA POOL # 0593104 6 DUE 07-01-2016 REG CUSIP 31387S3M6							
1,428,707 51	100 4180000	7 148 53	1 435 683 68	1 421 888 78	13 794 89	0 00	13,794 89
FNMA POOL # 357121 6 DUE 05-01-2016 REG CUSIP 31376JVN8							
2 145 837 33	100 4180000	10,728 18	2,154,608 09	2 148,319 38	6,286 73	0 00	6,286 73
FNMA POOL # 535881 6 DUE 07 01-2014 REG CUSIP 31384WMJ6							
1 899,228 08	101 2910000	9 498 14	1 923,747 09	1 888 841 87	34,905 42	0 00	34 905 42

# Portfolio Statement

31 DEC 2001

Account number 2609285  
Account Name LUMINA - DEUTSCHE

Page 9 of 117

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA PREASSIGN 00370 0 12-31-2040 CUSIP 313921RK0 788 820 90 102 4680000		28,984 81	808 342 10	819,627 13	- 13 285 03	0 00	- 13 285 03
FNMA REMIC TR SER 1997-M5 CL C 0 74 GTD MTG PASS THRU CTF DUE 08-25-2007 REG CUSIP 31359P7B8 810,000 00 104 5380000		4,488 75	848 757 80	832,971 09	13,786 71	0 00	13,786 71
FNMA REMIC 12 31-2040 CUSIP 31392A4V7 800 000 00 97 9680000		0 00	783,744 00	804,125 00	- 20 381 00	0 00	- 20 381 00
FNMA REMIC 0 05-25 2013 CUSIP 313921QR2 1,000 000 00 102 5310000		5,000 00	1 025,310 00	1,017,500 00	7,810 00	0 00	7 810 00
GNMA 2001-19 REMIC TR CL PB 6 5 09 20-2028 CUSIP 38373RGR4 895 000 00 103 4680000		4,847 91	828,038 60	834,156 25	- 8,117 65	0 00	- 8,117 65
Total USD		97,607 86	14,983,161 46	14,938,580 47	44,580 99	0 00	44,580 99
Total United States		97,607 86	14,983,161 46	14,938,580 47	44,580 99	0 00	44,580 99
<b>Total Government Mortgage Backed Securities</b>							
14,850,512 78	LINE 12	97,607 86	14,983,161 46	14,938,580 47	44,580 99	0 00	44,580 99
<b>Asset backed securities</b>							
<b>Cayman Islands - USD</b>							
PEMEX FIN LTD NT 8 45 DUE 02-15-2007 BEOSF 11-15-2001 CUSIP 708448AP2 408 750 02 108 1870000		4 413 38	433 957 63	425,259 05	8,688 58	0 00	8,688 58
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 8 684 DUE 09-15-2013 BEO CUSIP 87203RAA0 1,073 180 09 102 7480000		3 188 08	1,102,671 07	1,073,180 09	29,490 98	0 00	29,490 98
Total USD		7,601 42	1,536,628 70	1,498,439 14	38,189 56	0 00	38,189 56
Total Cayman Islands		7,601 42	1,536,628 70	1,498,439 14	38,189 56	0 00	38,189 56
<b>United States - USD</b>							
AMERICREDIT AUTOMOBILE RECEIVABLES TR 2000-A CL A4 7 28999 DUE 12-05-2008 BEO CUSIP 03061NCQ0 715,000 00 108 1890000		3,764 47	759,322 85	741 588 08	17,733 79	0 00	17,733 79
CENTEX HOME EQTY LN TR 2001-B AST BKD CTF CL A 3 5 77 DUE 11-25-2027 BEO CUSIP 152314DM9 1 000 000 00 101 5070000		4,808 33	1,015,070 00	999,993 10	15 078 90	0 00	15,078 90

# Portfolio Statement

31 DEC 2001

Account number 2609295  
Account Name LUMINA - DEUTSCHE

Page 10 of 117

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Fixed Income</b>							
<b>Asset backed securities</b>							
CNH EQUIP TR SER 2000-A CL A-4 AST BKD 7 34 DUE 02-15-2007 BEO CUSIP 12613XAD3	815 000 00	105 5940000	2 984 93	866,185 10	853,279 88	12 905 22	0 00
CONSECO FIN SECURITIZATIONS CORP 2000-D A-3 7 89 DUE 07-15 2018 BEO CUSIP 20846QDD7	1,750 000 00	104 5890000	6,136 67	1,830,307 50	1 835 859 38	- 5,551 88	0 00
CONTIMORTGAGE HOME EQTY LN TR SER 1996-3CL-A7 8 04 PASS THRU CTF B-15 27 BEO CUSIP 21075WDD4	1,580 000 00	105 3120000	10,586 00	1,663 929 60	1,652 087 50	11 842 10	0 00
COPELCO CAP RECEIVABLES LLC SER 2000-A CL A-4 7 22 DUE 08-18 2005 BEO CUSIP 21724PAE5	250 000 00	104 8680000	651 80	262 420 00	260 498 05	1 921 95	0 00
CS 1ST BSTN MTG SECS CORP ASSOC MFD HSG SER 96-1 A-4 7 30 CTF DUE 03-15-2027 REGCUSIP 126342DW1	820,019 58	101 8190000	2,011 61	631,917 75	631,741 92	175 83	0 00
DAIMLERCHRYSLER AUTO TR 2000-1 A4 7 23 AUTO TR 2000-1 A4 7 23 1-8-05 BEO CUSIP 23383VAC4	1,015,000 00	105 6730000	5 086 14	1,072 580 95	1,054,886 33	17,694 82	0 00
DELTA FDG HOME EQTY LN TR 1998 2 AST BKDCYF CL A-3F 6 58 DUE 05-15-2025 REG CUSIP 24763LFJ4	1 110 000 00	102 6410000	6 086 48	1 139 315 10	1,130,985 94	8,329 16	0 00
FORD CR AUTO OWNER TR 2001-E AST BKD NT CL A 4 4 01 DUE 03-15-2006 BEO CUSIP 34527RGQ0	450,000 00	99 7640000	801 99	448,938 00	449,996 46	- 1,058 46	0 00
HSEHD AUTOMOTIVE TR V SER 2000-2 NT CL A-4 7 43 DUE 04-17-2007 BEO CUSIP 44179PAD9	875,000 00	108 7110000	2 528 26	833,721 25	816 049 80	17 871 45	0 00
LB COML CONDUIT MTG TR SER 1998-C1 CL-A28 4 MTG PASSTHRU CTF DUE 02 18-2030 BEO CUSIP 501773BA2	600,000 00	103 8200000	3,199 99	622,820 00	621,539 06	1 380 94	0 00
M LYNCH MTG INVS INC SER 1998-C2 CL-A3 6 86 CTF DUE 11-21-2028 CUSIP 589928ME5	1,200,000 00	105 3430000	6,960 00	1,264,116 00	1 272,328 13	- 8,212 13	0 00
MMCA AUTO OWNER TR 2000-2 AST BKD NT CL A-3 6 78 10-15 04 CUSIP 553083BD7	285,000 00	103 4360000	1 722 30	305 136 20	303 077 93	2 058 27	0 00
MMCA AUTO OWNER TR 2001-2 AST BKD NT CL B 5 75 DUE 08-15 2007 BEO CUSIP 553083BS4	715,000 00	102 3070000	1 827 22	731 495 05	714,889 99	16 505 06	0 00
PVTPL FELCO FDG III L P SER 2000-1 AUTO LEASE BKD A 4 144A 7 72 12-15-2005 BEO CUSIP 31430RAD7	330 000 00	108 1990000	1,132 26	350 456 70	343 238 67	7,218 03	0 00
VANDERBILT MTG & FIN INC 2001 A MFG/HSG SR/SUB PASSTHRU CL A-4 7 235 6-7-28 BEO CUSIP 921796KW7	1,490,000 00	103 3010000	8 883 46	1 539 184 90	1 502 571 88	36 613 02	0 00
Total USD		69,281 92	15,537,016 95	15,384,713 08	152,303 87	0 00	152,303 87

# Portfolio Statement

31 DEC 2001

Account number 2609295  
Account Name LUMINA - DEUTSCHE

Page 11 of 117

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value		Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<b>Fixed Income</b>								
<b>Asset backed securities</b>								
Total United States			69,281 92	15,537,016 95	15,384,713 08	152,303 87	0 00	152,303 87
<b>Total Asset Backed Securities</b>								
16,391,949 69	LINE 13		76,883 34	17,073,845 65	16,883,152 22	190,493 43	0 00	190,493 43
<b>Non-government backed c.m.o.s</b>								
<b>United States - USD</b>								
CMO CITICORP MTG SECS INC REMIC 1999-1 CL A-5 6 5 DUE 03-25-2029 REG CUSIP 172953KB8								
1 500,000 00	104 2500000		8 125 00	1,563,750 00	1,503,750 00	60,000 00	0 00	80,000 00
CMO CWMBS INC PASS THRU CTFS 2001-24 PASS CTF CL 2 A-7 6 25 01-25-2032 BEO CUSIP 12868CFR8								
1 183,575 73	100 4370000		7,602 82	1 188,747 85	1,221 440 80	- 32 892 95	0 00	- 32 692 95
CMO WELLS FARGO MTG BACKED SECS 2001-15 PASS CTF CL 1-A-2 6 5 07-25-2031 BEO CUSIP 94977EAB7								
1,470,000 00	102 2180000		7 962 50	1 502,804 60	1,484 240 63	18,363 97	0 00	18 363 97
CMO IST UN NATL BK COML MTG TR 2001-C3 PT CTF CL A-2 6 18 DUE 08-15-2023 BEO CUSIP 33736XCU1								
1,525,000 00	101 5730000		7,853 75	1,548,988 25	1 532,632 83	18,355 82	0 00	18,355 82
Total USD			31,544 07	5,804,090 80	5,742,064 16	62,026 64	0 00	62,026 64
Total United States			31,544 07	5,804,090 80	5,742,064 16	62,026 64	0 00	62,026 64
<b>Total Non-Government Backed C M O s</b>								
5,678,575 73	LINE 13		31,544 07	5,804,090 80	5,742,064 16	62,026 64	0 00	62,026 64
<b>Total Fixed Income</b>								
74,262,038 18			790,540 33	77,556,344 43	77,026,536 53	528,807 90	0 00	528,807 90

# Portfolio Statement

31 DEC 2001

Generated by PA 11/01

Account number 2809295  
Account Name LUMINA - DEUTSCHE

Page 12 of 117

## Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Cash and Cash Equivalents</b>							
<b>Short term investment funds</b>							
USD - United States dollar							
	1 0000000	3,192 05	1 705,512 00	1,705,512 00	0 00	0 00	0 00
Total short term Investment funds - all currencies		3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00
Total short term Investment funds - all countries		3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00
<b>Total Short Term Investment Funds</b>							
	1,705,512 00	3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00
<b>Total Cash and Cash Equivalents</b>							
	1,705,512 00	LINE 10a 3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 881,884 08	- 881,884 08	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00
Total Pending trade purchases							
0 00		0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00
Total Adjustments To Cash							
0 00	LINE 10a	0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00

Total	75,887,550 18	793,732 38	78,379,972 37	77,850,164 47	629,807 90	0 00	629,807 90
-------	---------------	------------	---------------	---------------	------------	------	------------

# Portfolio Statement

31 DEC 2001

Account number 2609296  
Account Name LUMINA - KALMAR

Page 4 of 43

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
Canada - USD							
COGNOS INC COM CUSIP 18244C109 11 000 00 25 0000000		0 00	275,000 00	220 000 00	55,000 00	0 00	55 000 00
OPTIMAL ROBOTICS CORP CL A NEW CUSIP 88388R208 8 650 00 35 4500000		0 00	308,642 50	208 447 83	88,194 67	0 00	88,194 67
ULTRA PETE CORP COM NPV CUSIP 903914109 51,800 00 8 0900000		0 00	318,071 00	338,832 48	- 20,861 48	0 00	- 20,861 48
Total USD		0 00	897,713 50	765,380 29	132,333 21	0 00	132,333 21
Total Canada		0 00	897,713.50	765,380 29	132,333 21	0 00	132,333 21
Israel - USD							
TARO PHARMACEUTICAL IND ORD ILS1 CUSIP M8737E108 3 800 00 39 8500000		0 00	143,820 00	128 301 74	17,518 26	0 00	17,518 26
Total USD		0 00	143,820 00	126,301 74	17,518 26	0 00	17,518 26
Total Israel		0 00	143,820 00	126,301 74	17,518 26	0 00	17,518 26
United States - USD							
ACTUANT CORP CL A NEW CUSIP 00508X203 7,600 00 33 6000000		0 00	255,360 00	184,920 00	90,440 00	0 00	90,440 00
ACXIOM CORP COM CUSIP 005125109 33 750 00 17 4700000		0 00	588,612 50	540 335 85	48 276 65	0 00	48,276 65
ADTRAN INC COM CUSIP 00738A108 16 800 00 25 5200000		0 00	428,736 00	410,968 24	17,767 76	0 00	17,767 76
ADVANCED DIGITAL INFORMATION CORP COM CUSIP 007525108 28 700 00 16 0400000		0 00	480,348 00	830 408 88	- 170 058 88	0 00	- 170,058 88
AFFILIATED COMPUTER SVCS INC CL A COM CUSIP 008190100 2 550 00 108 1300000		0 00	270 831 50	188,888 00	83 683 50	0 00	83,683 50
AMERICREDIT CORP COM CUSIP 03060R101 13 850 00 31 5500000		0 00	440 122 50	741,778 70	- 301 658 20	0 00	- 301 658 20
ANDRX GROUP COM CUSIP 034553107 6 150 00 70 4100000		0 00	433,021 50	408,024 21	24 897 29	0 00	24,897 29



# Portfolio Statement

31 DEC 2001

Account number 2609296  
Account Name LUMINA - KALMAR

Page 5 of 43

## Asset Detail - Base Currency

Description/Asset ID		Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
ANSWERTHINK INC COM	CUSIP 038918104						
18,200 00	8 5300000	0 00	118 848 00	137,815 00	- 18,969 80	0 00	- 18 969 80
ARMOR HLDGS INC COM	CUSIP 042260109						
23 100 00	28 8900000	0 00	623 469 00	336 813 62	286 855 38	0 00	286,855 38
AVOCENT CORP COM	CUSIP 053893103						
8,100 00	24 2500000	0 00	198 425 00	194,103 10	2,321 80	0 00	2 321 80
BARR LABS INC COM	CUSIP 068308109						
8,200 00	79 3600000	0 00	650,752 00	543,972 00	106 780 00	0 00	106 780 00
BENCHMARK ELECTRS INC COM	CUSIP 08160H101						
18,200 00	18 9800000	0 00	364,032 00	527,232 00	- 163,200 00	0 00	- 163 200 00
BUCA INC OC-COM ISIN #US1177691084	CUSIP 117769109						
14,900 00	16 2100000	0 00	241,529 00	304,248 02	- 62,719 02	0 00	- 62,719 02
CHARLES RIV LAB INTL INC COM ISIN	CUSIP 159884107						
18,500 00	33 4800000	0 00	619,380 00	588 960 52	30,419 48	0 00	30 419 48
CHES ENERGY CORP COM	CUSIP 185187107						
21 900 00	6 8100000	0 00	144 759 00	201,480 00	- 56 721 00	0 00	- 56,721 00
CHOICEPOINT INC COM	CUSIP 170388102						
18 300 00	50 6800000	0 00	927 827 00	691 803 85	235,823 15	0 00	235 823 15
CHRISTOPHER & BANKS CORP COM	CUSIP 171048105						
8 800 00	34 2500000	0 00	226 050 00	145 209 56	80 840 44	0 00	80 840 44
CMNTY HLTH SYS INC NEW COM	CUSIP 203668108						
18 700 00	25 5000000	0 00	425 850 00	372,688 85	53 181 15	0 00	53 181 15
CONSTELLATION BRANDS INC CL A	CUSIP 21036P108						
14 700 00	42 8500000	0 00	629 895 00	581,921 15	67,973 85	0 00	67,973 85
COST PLUS INC CAL COM	CUSIP 221485105						
16,850 00	28 5000000	0 00	446 525 00	481 018 78	- 34 493 78	0 00	- 34,493 78
CUNO INC COM	CUSIP 126583103						
10 500 00	30 5000000	0 00	320 250 00	292 483 89	27 786 11	0 00	27 786 11
DENDRITE INTL INC COM	CUSIP 248239105						
12,150 00	14 0300000	0 00	170,464 50	169 492 50	972 00	0 00	972 00

# Portfolio Statement

31 DEC 2001

Account number 2609296  
Account Name LUMINA - KALMAR

Page 6 of 43

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
DENTSPLY INTL INC NEW COM 13 150 00	CUSIP 249030107 50 2000000	804 08	880 130 00	557 788 14	102,341 88	0 00	102 341 88
DEVON ENERGY CORP NEW COM 7,000 00	CUSIP 25179M103 38 8500000	0 00	270,550 00	390,041 98	- 119,491 98	0 00	- 119,491 98
EDO CORP COM 5,200 00	CUSIP 281347104 28 4500000	158 00	137,540 00	128,844 10	8 895 90	0 00	8,895 90
EVERGREEN RES INC COM NO PAR 12,800 00	CUSIP 299900308 38 8100000	0 00	488 089 00	578,991 04	- 80,922 04	0 00	- 80,922 04
EXCEL TECH INC COM 8,750 00	CUSIP 30067T103 17 4000000	0 00	152,250 00	203 908 88	- 51 658 88	0 00	- 51,658 88
F Y I INC COM 17 800 00	CUSIP 302712104 33 5000000	0 00	588,300 00	738,011 88	- 139 711 88	0 00	- 139,711 88
FAIR ISAAC & CO INC COM 4,850 00	CUSIP 303250104 63 0200000	0 00	311,849 00	254,100 00	57,849 00	0 00	57,849 00
FEI CO COM 14,500 00	CUSIP 30241L109 31 5100000	0 00	458,895 00	544,987 92	- 88,092 92	0 00	- 88,092 92
FREDS INC CL A 18 875 00	CUSIP 358108100 40 8800000	0 00	814 080 00	420,650 00	393,430 00	0 00	393 430 00
HAEMONETICS CORP MASS COM 15 600 00	CUSIP 405024100 33 8200000	0 00	528,152 00	488 278 58	29,872 44	0 00	29 872 44
HARSCO CORP COM 8 900 00	CUSIP 415884107 34 3000000	0 00	305,270 00	288,984 00	16 306 00	0 00	16 306 00
HISPANIC BROADCASTING CORP COM 18 650 00	CUSIP 43357B104 25 5000000	0 00	475,575 00	394,527 50	81,047 50	0 00	81,047 50
INSIGHT ENTERPRISES INC COM 22 400 00	CUSIP 45785U103 24 6000000	0 00	551,040 00	552,449 05	- 1 409 05	0 00	- 1 409 05
INSITUFORM TECHNOLOGIES INC CL A COM 28 175 00	CUSIP 457667103 25 5800000	0 00	720,718 50	769,570 34	- 48 853 84	0 00	- 48 853 84
KEANE INC COM 25 700 00	CUSIP 488865102 18 0300000	0 00	483,371 00	488 085 39	- 22,714 39	0 00	- 22,714 39

**Asset Detail - Base Currency**

Page 7 of 43

Description/Asset ID	Accrued				Unrealized gain/loss	
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation
Total						
Equities						
Common stock						
LATTICE SEMICONDUCTOR CORP COM CUSIP 518415104						
12,800 00	20 5700000	0 00	265 353 00	310 828 78	- 45,575 78	0 00
						- 45,575 78
LYDALL INC COM CUSIP 550819108						
12,800 00	10 0000000	0 00	128 000 00	178,063 84	- 48 063 84	0 00
						- 48 063 84
MAXIMUS INC COM CUSIP 577833104						
18 850 00	42 0600000	0 00	782 831 00	694 211 24	88,619 76	0 00
						88,619 76
MCSI INC COM ISIN US55270M1080 CUSIP 55270M108						
16 300 00	23 4500000	0 00	382 235 00	233,780 38	148,444 62	0 00
						148 444 62
MICHAELS STORES INC COM CUSIP 594087108						
27 400 00	32 9500000	0 00	802,830 00	508 681 00	394,149 00	0 00
						394,149 00
MIM CORP COM CUSIP 553044108						
13 950 00	17 8000000	0 00	248,310 00	136 812 87	111,497 13	0 00
						111 497 13
MOBILE MINI INC COM CUSIP 60740F105						
8,450 00	38 1200000	0 00	330,584 00	260 069 67	70 484 33	0 00
						70,484 33
NATIONAL-OILWELL INC COM CUSIP 637071101						
8 500 00	20 8100000	0 00	175 185 00	292,857 00	- 117,472 00	0 00
						- 117,472 00
NCI BLDG SYS INC COM CUSIP 628852105						
4,200 00	17 7000000	0 00	74 340 00	71 231 18	3,108 84	0 00
						3,108 84
NCO GROUP INC COM CUSIP 628858102						
16,200 00	22 9000000	0 00	370 880 00	501,449 00	- 130 469 00	0 00
						- 130 469 00
PENTAIR INC COM CUSIP 709831105						
18 900 00	38 5100000	0 00	817 019 00	589 260 78	17,738 24	0 00
						17,738 24
PERFORMANCE FOOD GROUP CO COM CUSIP 713755108						
18,700 00	35 1700000	0 00	857 879 00	474 045 00	183 834 00	0 00
						183 834 00
PINNACLE SYS INC COM CUSIP 723481107						
30 500 00	7 9400000	0 00	242 170 00	207 281 50	34,878 50	0 00
						34 878 50
PLATO LEARNING INC COM STK CUSIP 72764Y100						
11,088 00	16 8100000	0 00	183 806 28	200,735 15	- 16,828 89	0 00
						- 16,828 89
PLEXUS CORP COM CUSIP 729132100						
10,300 00	28 5600000	0 00	273,568 00	259,269 78	14,288 22	0 00
						14 288 22

# Portfolio Statement

31 DEC 2001

Account number 2609296  
Account Name LUMINA - KALMAR

Page 8 of 43

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
POLYCOM INC COM CUSIP 73172K104							
22,700 00	34 0700000	0 00	773,389 00	584,228 27	189 160 73	0 00	189,160 73
PROGRESS SOFTWARE CORP COM CUSIP 743312100							
16,700 00	17 2800000	0 00	288 576 00	270,735 10	17,840 80	0 00	17 840 80
RENAISSANCE LEARNING INC COM CUSIP 75968L105							
2,800 00	30 4700000	0 00	85,316 00	99,929 48	- 14,613 48	0 00	- 14,613 48
RESPIRONICS INC COM CUSIP 781230101							
16 800 00	34 8400000	0 00	581,852 00	521,144 78	60 807 21	0 00	60,807 21
RICHARDSON ELECTRS LTD COM CUSIP 783165107							
14,850 00	12 1000000	0 00	180,895 00	198,037 50	- 15,142 50	0 00	- 15,142 50
ROGERS CORP COM CUSIP 775133101							
12,100 00	30 3000000	0 00	366,830 00	323,070 00	43,560 00	0 00	43 560 00
RUBY TUESDAY INC COM CUSIP 781182100							
21,100 00	20 6300000	0 00	435,293 00	391,799 05	43,483 85	0 00	43 483 85
SCHOOL SPECIALTY INC WI COM CUSIP 807863105							
9 450 00	22 8800000	0 00	216 216 00	220,596 00	- 4 380 00	0 00	- 4,380 00
SICOR INC COM CUSIP 825848108							
26,750 00	15 6800000	0 00	419,440 00	494,323 05	- 74,883 05	0 00	- 74,883 05
SKYWEST INC COM CUSIP 830879102							
12,000 00	25 4500000	240 00	305,400 00	349 602 32	- 44,202 32	0 00	- 44,202 32
SOLA INTL INC COM CUSIP 834082108							
15 200 00	19 4000000	0 00	294,880 00	294,575 00	305 00	0 00	305 00
SOMERA COMMUNICATIONS INC COM CUSIP 834458101							
22 300 00	7 5500000	0 00	188 365 00	137,887 00	30 378 00	0 00	30 378 00
SPSS INC COM CUSIP 78482K102							
11 200 00	17 7500000	0 00	198 800 00	198 824 32	1,875 68	0 00	1,875 68
STONE ENERGY CORP COM CUSIP 881842108							
8 150 00	39 5000000	0 00	321,925 00	433 555 11	- 111,630 11	0 00	- 111,630 11
SYMANTEC CORP COM CUSIP 871503108							
7 700 00	66 3300000	0 00	510 741 00	535,841 31	- 25,200 31	0 00	- 25,200 31

# Portfolio Statement

31 DEC 2001

Account number 2609296  
Account Name LUMINA - KALMAR

Page 9 of 43

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Total
<b>Equities</b>						
<b>Common stock</b>						
TAKE TWO INTERACTIVE SOFTWARE INC	CDT-COM CUSIP 874054109					
10 400 00	16 1700000	0 00	168 168 00	215,421 28	- 47,253 28	- 47 253 28
TEKELEC COM	CUSIP 870101103					
18,700 00	18 1100000	0 00	338 657 00	590,082 05	- 251 425 05	- 251,425 05
VEECO INSTRS INC DEL COM	CUSIP 822417100					
5 500 00	36 0500000	0 00	198 275 00	273 355 90	- 75,080 90	- 75,080 90
VICOR CORP COM	CUSIP 825815102					
15 850 00	16 2000000	0 00	256 770 00	329 563 81	- 72 793 81	- 72 793 81
WEATHERFORD INTL INC NEW COM	CUSIP 847074100					
12,600 00	37 2800000	0 00	469 478 00	400 050 00	69 428 00	69,428 00
WESTWOOD 1 INC COM	CUSIP 861815107					
15 600 00	30 0500000	0 00	468 780 00	453 742 65	15 037 35	15,037 35
WHITEHALL JEWELLERS INC COM	CUSIP 865083100					
18 900 00	10 9900000	0 00	185 731 00	152,269 00	33 462 00	33 462 00
1ST CONSULTING GROUP INC COM	CUSIP 31886R103					
21,300 00	15 6500000	0 00	333,345 00	153 820 00	179,525 00	179,525 00
Total USD		1,300 06	29,138,463 26	27,983,576 58	1,154,886 68	1,154,886 68
Total United States		1,300 06	29,138,463 26	27,983,576 58	1,154,886 68	1,154,886 68
<b>Total Common Stock</b>						
1,199,868 00		1,300 06	30,179,986 76	28,875,258 61	1,304,738 15	1,304,738 15
<b>Total Equities</b>						
1,199,868 00	LINE 106	1,300 06	30,179,986 76	28,875,258 61	1,304,738 15	1,304,738 15

# Portfolio Statement

31 DEC 2001

Account number 2609296  
Account Name LUMINA - KALMAR

Page 10 of 43

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar	1 0000000	1 874 38	635,252 72	635 252 72	0 00	0 00	0 00
Total short term investment funds - all currencies		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
Total short term investment funds - all countries		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
Total Short Term Investment Funds							
		635,252 72	1,874 38	635,252 72	635,252 72	0 00	0 00
Total Cash and Cash Equivalents							
	635,252 72	LINE 10a	1,874 38	635,252 72	635,252 72	0 00	0 00
Unrealized gain/loss							
Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Translation	Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total Pending trade purchases							
		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total Adjustments To Cash							
	0 00	LINE 10a	0 00	- 311,992 50	- 311,992 50	0 00	0 00
Total							
	1 835 118 72	3 174 44	30 503 258 88	28 188 518 83	1 304 738 15	0 00	1 304 738 15

# Portfolio Statement

31 DEC 2001

Account number 2609297  
Account Name LUMINA - WESTWOOD

Page 4 of 141

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
Canada - USD							
GENESIS MICROCHIP INC COM 7,600 00	CUSIP 371833102 88 1200000	0 00	502,512 00	278,870 08	222,541 82	0 00	222,541 82
RESEARCH IN MOTION LTD COM COM 18 700 00	CUSIP 760975102 23 7200000	0 00	443,564 00	413,708 48	29,855 52	0 00	29,855 52
Total USD		0 00	946,076 00	693,678 56	252,397 44	0 00	252,397 44
Total Canada		0 00	946,076 00	693,678 56	252,397 44	0 00	252,397 44
France - USD							
ADR BUSINESS OBJECTS S A SPONSORED ADR 18 100 00	CUSIP 12328X107 33 8000000	0 00	544,180 00	475,271 83	68,908 17	0 00	68,908 17
Total USD		0 00	544,180 00	475,271 83	68,908 17	0 00	68,908 17
Total France		0 00	544,180 00	475,271 83	68,908 17	0 00	68,908 17
Ireland - USD							
ADR SMARTFORCE PUB LTD CO SPONSORED 21,500 00	ADRISIN 83170A2088 24 7500000	SEDOL 2254463 0 00	CUSIP 83170A208 532,125 00	534,057 05	- 1 932 05	0 00	- 1,932 05
Total USD		0 00	532,125 00	534,057 05	- 1,932 05	0 00	- 1,932 05
Total Ireland		0 00	532,125 00	534,057 05	- 1,932 05	0 00	- 1,932 05
Israel - USD							
TARO PHARMACEUTICAL IND ORD ILS1 18,200 00	CUSIP M8737E108 39 8500000	0 00	727,090 00	589,115 68	137,974 32	0 00	137,974 32
Total USD		0 00	727,090 00	589,115 68	137,974 32	0 00	137,974 32
Total Israel		0 00	727,090 00	589,115 68	137,974 32	0 00	137,974 32
United States - USD							
ACTIVISION INC NEW COM NEW 21,150 00	CUSIP 004830202 28 0100000	0 00	550,111 50	413,727 07	136,384 43	0 00	136 384 43
AFC ENTERPRISES INC COM 12,300 00	CUSIP 00104Q107 28 3900000	0 00	349 187 00	298,082 80	53 114 10	0 00	53,114 10

# Portfolio Statement

31 DEC 2001

Account number 2609297  
Account Name LUMINA - WESTWOOD

Page 5 of 141

## Asset Detail - Base Currency

Description/Asset ID Shares/PAR value		Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
						Market	Translation	
<b>Equities</b>								
<b>Common stock</b>								
AFFYMETRIX INC OC-CAP STK	CUSIP 00826T108							
7,700 00	37 7500000		0 00	290 875 00	235 832 31	55 042 69	0 00	55 042 69
AMERN CAP STRATEGIES LTD COM	CUSIP 024937104							
13,000 00	28 3500000		1,170 00	368,550 00	352 548 39	18,001 61	0 00	16 001 61
APPLIED FILMS CORP COM	CUSIP 038197108							
11,300 00	31 2500000		0 00	353,125 00	274 302 44	78 822 56	0 00	78 822 56
ARCH COAL INC COM	CUSIP 038380100							
18 200 00	22 7000000		0 00	413 140 00	404,153 48	8 986 52	0 00	8 986 52
ATRIX LABS INC COM	CUSIP 04962L101							
25,300 00	20 8100000		0 00	521,433 00	575,950 85	- 54,517 85	0 00	- 54,517 85
BARNES & NOBLE INC COM	CUSIP 067774109							
12 100 00	29 6000000		0 00	358,160 00	405 608 78	- 47 448 78	0 00	- 47,448 79
BIORELIANCE CORP COM	CUSIP 080951104							
8 600 00	28 5300000		0 00	273 888 00	263,762 10	10 125 80	0 00	10 125 80
BORDERS GROUP INC COM STK	CUSIP 098709107							
18,000 00	18 8400000		0 00	357,120 00	348,315 84	10,804 16	0 00	10 804 16
BOWNE & CO INC COM	CUSIP 103043105							
27,700 00	12 8000000		0 00	354,560 00	359 703 57	- 5,143 57	0 00	- 5,143 57
BROOKS AUTOMATION INC COM	CUSIP 11434A100							
17,500 00	40 6700000		0 00	711,725 00	773 932 69	- 62,207 69	0 00	- 62 207 69
CACI INTL INC CL A	CUSIP 127190304							
10,500 00	39 4850000		0 00	414 592 50	307,866 62	106,625 88	0 00	106 625 88
CEC ENTMT INC COM	CUSIP 125137109							
9,200 00	43 3900000		0 00	399 188 00	407,280 68	- 8 072 68	0 00	- 8,072 68
CELL THERAPEUTICS INC CDT-COM	CUSIP 150934107							
21,900 00	24 1400000		0 00	528 666 00	619 050 89	- 90 384 89	0 00	- 90 384 89
CHARLES RIV LAB INTL INC COM ISIN	CUSIP 159864107							
10,800 00	33 4800000		0 00	361,584 00	332,131 76	29,452 24	0 00	29,452 24
CHICOS FAS INC	CUSIP 168615102							
15 400 00	39 7000000		0 00	611 380 00	408 238 40	205,143 60	0 00	205,143 60



# Portfolio Statement

31 DEC 2001

Account number 2609297  
Account Name LUMINA - WESTWOOD

Page 6 of 141

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total				
Shares/PAR value	Local market price				Market	Translation					
<i>Equities</i>											
<b>Common stock</b>											
CHRISTOPHER & BANKS CORP COM	CUSIP 171046105										
13,700 00	34 2500000	0 00	469,225 00	329 408 87	139 816 03	0 00	139 816 03				
COMM BANCORP INC N J COM	CUSIP 200519108										
27,200 00	39 3400000	0 00	1 070 048 00	847,128 18	122,821 82	0 00	122,821 82				
CORPORATE EXECUTIVE BRD CO COMMON	STOCK CUSIP 21888R102										
14 900 00	36 7000000	0 00	548 830 00	509,029 73	37,800 27	0 00	37 800 27				
COST PLUS INC CAL COM	CUSIP 221485105										
24,800 00	26 5000000	0 00	657 200 00	652 622 51	4 577 49	0 00	4,577 49				
CRYOLIFE INC COM	CUSIP 228903100										
12,700 00	30 0000000	0 00	381,000 00	378 518 88	2,481 12	0 00	2,481 12				
CYTYC CORP COM	CUSIP 232946103										
41 300 00	26 1000000	0 00	1,077,830 00	859,214 87	118,715 33	0 00	118 715 33				
DIGITAL RIV INC COM	CUSIP 25388B104										
21 800 00	15 9200000	0 00	348,648 00	307,358 50	41,289 50	0 00	41,289 50				
ELANTEC SEMICONDUCTOR INC COM	CUSIP 284155108										
8 500 00	38 4000000	0 00	326 400 00	237,818 84	88,481 18	0 00	88 481 18				
EVERGREEN RES INC COM NO PAR	CUSIP 299900308										
14,900 00	38 6100000	0 00	575,289 00	604,942 23	- 29,653 23	0 00	- 29 653 23				
EXTREME NETWORKS INC COM	CUSIP 30226D108										
18 100 00	12 9000000	0 00	248 390 00	233 518 08	12,870 94	0 00	12,870 94				
FEI CO COM	CUSIP 30241L109										
12 400 00	31 5100000	0 00	390,724 00	425 626 53	- 34,902 53	0 00	- 34 902 53				
FLOWERVE CORP COM	CUSIP 34354P105										
27 800 00	26 6100000	0 00	739,758 00	768,480 76	- 28 722 76	0 00	- 28 722 76				
FREDS INC CL A	CUSIP 358108100										
8,300 00	40 9600000	0 00	380,928 00	270 474 45	110 453 55	0 00	110,453 55				
GENESEE & WYO INC CL A	CUSIP 371559105										
2,600 00	32 8500000	0 00	84,890 00	80,285 88	4,624 14	0 00	4,624 14				
GRANITE CONST INC COM	CUSIP 387328107										
21 500 00	24 0800000	1 632 00	517 720 00	575,882 05	- 58 272 05	0 00	- 58 272 05				

# Portfolio Statement

31 DEC 2001

Account number 2609297  
Account Name LUMINA - WESTWOOD

Page 7 of 141

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
GUITAR CTR INC COM	CUSIP 402040108						
27 600 00	13 6400000	0 00	376 464 00	445 731 36	- 69 267 36	0 00	- 69 267 36
HCC INS HLDGS INC COM	CUSIP 404132102						
25 600 00	27 5500000	1 600 00	705,280 00	654 783 19	50,496 81	0 00	50 496 81
HNC SOFTWARE INC COM	CUSIP 40425P107						
34,400 00	20 8000000	0 00	708 640 00	832,413 68	- 123 773 68	0 00	- 123,773 68
HOT TOPIC INC COM	CUSIP 441339108						
16 800 00	31 3900000	0 00	530 491 00	487 834 84	42,856 16	0 00	42 656 16
ILEX ONCOLOGY INC COM	CUSIP 451923106						
25,600 00	27 0400000	0 00	692 224 00	566,586 63	125 637 37	0 00	125 637 37
INTERNET SEC SYS INC COM	CUSIP 46060X107						
18 400 00	32 0800000	0 00	525 784 00	555,297 31	- 29 513 31	0 00	- 29 513 31
KANSAS CITY SOUTHN INDS INC COM NEW	CUSIP 485170302						
24,200 00	14 1300000	0 00	341,946 00	334 711 08	7 234 92	0 00	7,234 92
KNIGHT TRANSN INC COM	CUSIP 499064103						
24,150 00	18 7800000	0 00	453,537 00	421 088 00	32,471 00	0 00	32 471 00
KRONOS INC COM	CUSIP 501052104						
7,200 00	48 3800000	0 00	348 336 00	266 975 80	81 360 20	0 00	81 360 20
MED DESIGN CORP COM	CUSIP 583928100						
22 300 00	19 7000000	0 00	439,310 00	389 776 98	49 533 02	0 00	49 533 02
METRO 1 TELECOMMUNICATIONS INC COM	CUSIP 59163F105						
18 800 00	30 2500000	0 00	508,200 00	608 590 60	- 98,390 60	0 00	- 88,390 60
MYRIAD GENETICS INC COM	CUSIP 82855J104						
8 500 00	52 6400000	0 00	342 160 00	213,676 13	128 483 87	0 00	128,483 87
NETIQ CORP COM	CUSIP 84115P102						
21,200 00	35 2600000	0 00	747,512 00	618 486 55	128,015 45	0 00	128,015 45
NY CMNTY BANCORP INC COM	CUSIP 849445103						
14 700 00	22 8700000	0 00	336,189 00	368 893 82	- 30,804 82	0 00	- 30,804 82
PERFORMANCE FOOD GROUP CO COM	CUSIP 713755106						
8,600 00	35 1700000	0 00	302,462 00	225 873 71	76,488 29	0 00	76,488 29

# Portfolio Statement

31 DEC 2001

Account number 2609297  
Account Name LUMINA WESTWOOD

Page 8 of 141

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Transtation	Total
Equities							
Common stock							
PEROT SYS CORP CDT CL A COM STK CUSIP 714285105 18,700 00 20 4200000		0 00	402,274 00	319 723 78	82 550 22	0 00	82 550 22
PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101 10,600 00 32 3100000		0 00	342,486 00	329,775 20	12,710 80	0 00	12 710 80
PHARMACEUTICAL RES INC COM CUSIP 717125108 10 000 00 33 8000000		0 00	338,000 00	361,821 10	- 23 821 10	0 00	- 23 821 10
REGIS CORP MINN COM CUSIP 758932107 13,500 00 25 7800000		0 00	348,030 00	329,865 84	18 164 38	0 00	18,164 38
RUDOPH TECHNOLOGIES INC COM CUSIP 781270103 10 100 00 34 3200000		0 00	346 832 00	336,552 00	10 080 00	0 00	10,080 00
SCIOS INC COM CUSIP 808805103 14,800 00 23 7700000		0 00	354,173 00	330 894 64	23,278 38	0 00	23,278 38
SKILLSOFT CORP COM ISIN US83068P1012 CUSIP 83068P101 18 400 00 25 9200000		0 00	425 088 00	357,255 03	67 832 87	0 00	67,832 87
SONIC CORP COM CUSIP 835451105 10 200 00 30 0000000		0 00	367,200 00	339,710 18	27,489 84	0 00	27,489 84
SONICWALL INC COM CUSIP 835470105 27,100 00 18 4400000		0 00	526,824 00	424 257 85	102 568 05	0 00	102 568 05
SPINNAKER EXPL CO COM CUSIP 84855W109 13 300 00 41 1800000		0 00	547,428 00	558 609 12	- 11 181 12	0 00	- 11,181 12
STERICYCLE INC COM CUSIP 858912108 8 500 00 60 8800000		0 00	395 720 00	380,018 80	35,703 20	0 00	35 703 20
SWIFT TRANSN INC COM CUSIP 870758103 32 800 00 21 5100000		0 00	705,528 00	569,864 09	135,863 91	0 00	135,863 91
TEKELEC COM CUSIP 879101103 18,500 00 18 1100000		0 00	353,145 00	380 224 28	- 27,079 28	0 00	- 27,079 28
TWEETER HOME ENTMT GROUP INC COM CUSIP 801187108 20 000 00 29 0000000		0 00	580,000 00	411,008 58	168 991 44	0 00	168 991 44
VARIAN MED SYS INC COM ISIN #US9222081057 CUSIP 92220P105 8,000 00 71 2600000		0 00	570,080 00	570 108 99	- 28 99	0 00	- 28 99

# Portfolio Statement

31 DEC 2001

Account number 2609297  
Account Name LUMINA - WESTWOOD

Page 9 of 141

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
WEBEX INC COM CUSIP 84787L108 13 700 00 24 8500000		0 00	340 445 00	408,862 71	- 68 417 71	0 00	68,417 71
WESTN GAS RES INC COM CUSIP 858259103 11 800 00 32 3200000		580 00	374 912 00	343 464 54	31 447 46	0 00	31 447 46
IST HORIZON PHARMACEUTICAL CORP COM CUSIP 32051K108 14,950 00 28 3900000		0 00	439,380 50	273 576 75	165,803 75	0 00	165,803 75
IST MIDWEST BANCORP INC DEL COM CUSIP 320867104 13 750 00 28 1900000		2,337 50	401 362 50	323,738 82	77,623 68	0 00	77 623 68
Total USD		7,319 50	30,547,318 00	28,371,903 43	2,175,414 57	0 00	2,175,414 57
Total United States		7,319 50	30,547,318 00	28,371,903 43	2,175,414 57	0 00	2,175,414 57
Total Common Stock							
1,185,100 00		7,319 50	33,296,789 00	30,664,026 55	2,632,762 45	0 00	2,632,762 45
Total Equities							
1,185,100 00	LINE 106	7,319 50	33,296,789 00	30,664,026 55	2,632,762 45	0 00	2,632,762 45

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

## Cash and Cash Equivalents

### Short term investment funds

USD - United States dollar	1 0000000	3 701 01	2 532 361 22	2 532,361 22	0 00	0 00	0 00
Total short term investment funds - all currencies		3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00
Total short term investment funds - all countries		3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00

**Portfolio Statement**

31 DEC 2001

Account number 2609297  
Account Name LUMINA - WESTWOOD

Page 10 of 141

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
--	--	---------------------------	--------------	------	--------	-------------------------------------	-------

**Cash and Cash Equivalents****Short term investment funds****Total Short Term Investment Funds**

2,532,361 22		3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00
--------------	--	----------	--------------	--------------	------	------	------

**Total Cash and Cash Equivalents**

2,532,361 22	LINE 10a	3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00
--------------	----------	----------	--------------	--------------	------	------	------

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
--	---------------	---------------------------	--------------	------	--------	-------------------------------------	-------

**Adjustments To Cash****Pending trade purchases**

USD - United States dollar	1 0000000	0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
----------------------------	-----------	------	--------------	--------------	------	------	------

Total pending trade purchases - all currencies		0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
--	--	------	--------------	--------------	------	------	------

Total pending trade purchases - all countries		0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
---	--	------	--------------	--------------	------	------	------

**Total Pending trade purchases**

0 00		0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
------	--	------	--------------	--------------	------	------	------

**Total Adjustments To Cash**

0 00	LINE 10a	0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
------	----------	------	--------------	--------------	------	------	------

<b>Total</b>	3,727,461 22	11,020 61	35,187,726 30	32,554,963 85	2,632,762 45	0 00	2,632,762 45
--------------	--------------	-----------	---------------	---------------	--------------	------	--------------

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

## ◆ Asset Detail - Base Currency

Page 4 of 197

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total				
Shares/PAR value	Local market price				Market	Translation					
Equities											
Common stock											
Canada - USD											
OPEN TEXT CORP COM	CUSIP 683715108										
7,100 00	29 5800000	0 00	209 878 00	208,477 82	1 398 38	0 00	1 398 38				
OPTIMAL ROBOTICS CORP CL A NEW	CUSIP 68388R208										
25,750 00	35 4500000	0 00	812 837 50	608,888 88	305,850 82	0 00	305,850 82				
Total USD		0 00	1,122,713 50	815,464 50	307,249 00	0 00	307,249 00				
Total Canada		0 00	1,122,713 50	815,464 50	307,249 00	0 00	307,249 00				
Cayman Islands - USD											
O2 MICRO INTL LTD COM STK	CUSIP G8787E108										
21 587 00	24 0500000	0 00	519,407 85	267,421 37	251,888 48	0 00	251,888 48				
SCOTTISH ANNUITY & LIFE HLDGS COM STK	CUSIP G7885T104										
23 700 00	19 3500000	0 00	458 595 00	410,389 54	48 205 48	0 00	48,205 48				
Total USD		0 00	978,002 85	677,810 91	300,191 94	0 00	300,191 94				
Total Cayman Islands		0 00	978,002 85	677,810 91	300,191 94	0 00	300,191 94				
United States - USD											
ACCREDITO HLTH INC COM	CUSIP 00437V104										
8,700 00	39 7000000	0 00	265 880 00	207,261 80	58 728 20	0 00	58,728 20				
ACTEL CORP COM	CUSIP 004834105										
12,100 00	19 8100000	0 00	240,811 00	259,074 88	- 18,183 88	0 00	- 18,183 88				
AIRGATE PCS INC COM	CUSIP 009367103										
5 100 00	45 5500000	0 00	232 305 00	255,000 00	- 22,695 00	0 00	- 22 695 00				
AIRTRAN HLDGS INC COM	CUSIP 00949P108										
34 150 00	8 6000000	0 00	225,390 00	271 099 68	- 45,708 68	0 00	- 45,708 68				
ALBANY MOLECULAR RESH INC COM	CUSIP 012423108										
11,200 00	28 4800000	0 00	286 888 00	326 482 18	- 28,784 18	0 00	- 28,784 18				
ALKERMES INC COM	CUSIP 01842T108										
11,000 00	26 3600000	0 00	289 960 00	338,595 08	- 48,635 08	0 00	- 48 635 08				
ALLOY INC COM STK	CUSIP 019855105										
37,500 00	21 5300000	0 00	807,375 00	395,021 29	412 353 71	0 00	412,353 71				

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 5 of 197

## ◆ Asset Detail - Base Currency

Description/Asset ID	Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities								
Common stock								
AMERN HEALTHWAYS INC CUSIP 02649V104	12,800 00	31 8400000	0 00	408 832 00	297 672 73	111 159 27	0 00	111,159 27
ANAREN MICROWAVE INC COM CUSIP 032744104	18 300 00	17 3200000	0 00	316 956 00	331 280 58	- 14,324 58	0 00	- 14 324 58
ANNALY MTG MGMT INC COM CUSIP 035710408	12,300 00	16 0000000	7,380 00	196,800 00	159 803 96	38 996 04	0 00	38 996 04
APPLIED FILMS CORP COM CUSIP 038197109	21 750 00	31 2500000	0 00	679,687 50	431 299 61	248 387 89	0 00	248 387 89
ARMOR HLDGS INC COM CUSIP 042280109	13 100 00	28 8900000	0 00	353 569 00	296 763 28	56,805 74	0 00	56 805 74
ARQUE INC COM CUSIP 04289E107	28,200 00	17 0000000	0 00	479,400 00	445 227 20	34,172 80	0 00	34,172 80
ARTISAN COMPONENTS INC COM CUSIP 042923102	4 800 00	15 8000000	0 00	75 840 00	51 850 82	23 889 08	0 00	23 889 08
ASHWORTH INC COM CUSIP 04516H101	31 200 00	7 8900000	0 00	246,188 00	220 845 28	25 222 72	0 00	25 222 72
ASTROPOWER INC CDT-COM CUSIP 04644A101	11,700 00	40 4300000	0 00	473,031 00	564,976 00	- 91 845 00	0 00	- 81 845 00
ATLC COAST AIRLINES HLDG COM CUSIP 048398105	8,500 00	23 2800000	0 00	221 255 00	168,410 93	52 844 07	0 00	52 844 07
ATRIX LABS INC COM CUSIP 04982L101	8 800 00	20 8100000	0 00	197 856 00	221,126 30	- 23 270 30	0 00	23 270 30
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM CUSIP 109185107	16,700 00	27 8900000	0 00	467 433 00	451 293 95	16 139 05	0 00	16 139 05
BRITESMILE INC COM CUSIP 110415108	51,900 00	5 0000000	0 00	259 500 00	292 490 48	- 32,990 48	0 00	- 32,990 48
BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105	41,250 00	11 3500000	0 00	468 187 50	482,220 72	5 868 78	0 00	5,868 78
CAREER ED CORP COM CUSIP 141865109	11,500 00	34 2800000	0 00	394 220 00	302 188 60	82 030 40	0 00	82 030 40

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 6 of 197

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value		Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
						Market	Translation	
<i>Equities</i>								
<b>Common stock</b>								
CEC ENTMT INC COM	CUSIP 125137109							
9,100 00	43 3900000		0 00	394,849 00	390,418 78	4,430 22	0 00	4 430 22
CLOSURE MED CORP COM	CUSIP 189093107							
11 200 00	23 3800000		0 00	281,632 00	288,538 98	- 24 904 98	0 00	- 24 904 98
COINSTAR INC COM	CUSIP 19259P300							
19,300 00	25 0000000		0 00	482,500 00	383 891 82	118 608 18	0 00	118 608 18
CONCEPTUS INC COM	CUSIP 206016107							
11 500 00	23 6000000		0 00	271,400 00	185 008 64	86,391 36	0 00	86,391 36
CONCURRENT COMPUTER CORP NEW COM NEW	CUSIP 208710204							
27,700 00	14 8500000		0 00	411,345 00	174 683 00	236,662 00	0 00	236,662 00
CONNETICS CORP COM	CUSIP 208182104							
18 500 00	11 8000000		0 00	220,150 00	199,113 68	21,036 32	0 00	21 036 32
CORNELL COMPANIES INC COM	CUSIP 218141108							
13 300 00	17 6500000		0 00	234,745 00	199,509 22	35 235 78	0 00	35,235 78
CURAGEN CORP COM	CUSIP 23128R101							
18 900 00	22 3700000		0 00	378 053 00	501 328 84	- 123 273 84	0 00	- 123 273 84
CYTYC CORP COM	CUSIP 232848103							
8 500 00	26 1000000		0 00	221,850 00	185,448 00	36 402 00	0 00	36,402 00
DELIAS CORP CL A	CUSIP 24688Q101							
68 100 00	6 2000000		0 00	422,220 00	396,846 82	25 573 08	0 00	25 573 08
DIANON SYS INC COM	CUSIP 252828102							
10,410 00	60 8000000		0 00	632,828 00	435 673 77	197 254 23	0 00	197,254 23
DURASWITCH INDS INC COM NEW	CUSIP 266905207							
21 400 00	8 5000000		0 00	181,800 00	267,016 81	- 85 116 81	0 00	- 85,116 81
EMBARCADERO TECHNOLOGIES INC COM STK	CUSIP 280787100							
10 700 00	24 2000000		0 00	258,840 00	181,754 55	87,185 45	0 00	87,185 45
EMBEX INC COM	CUSIP 290817105							
18,700 00	17 8000000		0 00	288 830 00	270,738 30	28,191 70	0 00	28,191 70
EMS TECHNOLOGIES INC COM	CUSIP 26873N108							
23 400 00	18 0800000		0 00	376 272 00	365 647 12	10,624 88	0 00	10,624 88



# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 7 of 197

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
EXACT SCIENCES CORP COM	CUSIP 30063P105						
15 700 00	10 2600000	0 00	161 082 00	150 709 10	10 372 80	0 00	10,372 80
FAMOUS DAVES AMER INC COM	CUSIP 307068106						
28 800 00	7 3100000	0 00	198,838 00	190 513 81	8,125 39	0 00	8 125 39
FREDS INC CL A	CUSIP 358108100						
6,850 00	40 9800000	0 00	272 384 00	144 207 82	128 176 38	0 00	128 176 38
FRONTIER AIRLS INC NEW COM	CUSIP 359065109						
17,200 00	17 0000000	0 00	292 400 00	188 941 02	103,458 98	0 00	103 458 98
FUELCELL ENERGY INC COM	CUSIP 35952H108						
18,850 00	18 1400000	0 00	302,031 00	320 692 83	- 18 661 83	0 00	- 18,661 83
GENESCO INC COM	CUSIP 371532102						
18 400 00	20 7600000	0 00	340,464 00	314 862 48	25 801 54	0 00	25 801 54
GUITAR CTR INC COM	CUSIP 402040109						
30,300 00	13 6400000	0 00	413 292 00	481,112 72	- 87 820 72	0 00	- 87 820 72
HIBBETT SPORTING GOODS INC COM	CUSIP 428565105						
11,000 00	30 3000000	0 00	333,300 00	382,805 00	- 59,305 00	0 00	- 59,305 00
HOT TOPIC INC COM	CUSIP 441339108						
18,800 00	31 3900000	0 00	583 854 00	526 907 82	57 846 08	0 00	57 846 08
INTERCEPT GROUP INC COM	CUSIP 45845L107						
9,350 00	40 8000000	0 00	382,415 00	276 607 60	105,807 40	0 00	105 807 40
LA JOLLA PHARMACEUTICAL CO COM	CUSIP 503459109						
18 000 00	8 9400000	0 00	143 040 00	111,377 31	31 662 69	0 00	31,662 69
LODGENET ENTMT CORP	CUSIP 540211108						
22 800 00	17 0900000	0 00	391,361 00	425,582 79	- 34,201 79	0 00	- 34,201 79
LTX CORP COM	CUSIP 502382103						
14,800 00	20 8400000	0 00	305,724 00	307,709 58	- 1,885 58	0 00	- 1 885 58
LUMINEX CORP DEL COM	CUSIP 55027E102						
23,650 00	16 9600000	0 00	401 104 00	480,898 98	- 79 894 98	0 00	- 79,894 98
MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK	CUSIP 573083102						
18 000 00	16 4500000	0 00	312,550 00	383,012 67	- 50 462 67	0 00	- 50 462 67

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

## ◆ Asset Detail - Base Currency

Page 8 of 197

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
MEDICIS PHARMACEUTICAL CORP CL A NEW 8 550 00	CUSIP 584690309 64 5900000	0 00	423,064 50	344,032 88	79 031 52	0 00	79,031 52
MERIX CORP COM 18,600 00	CUSIP 590049102 17 2500000	0 00	320 850 00	400 344 18	- 79,494 18	0 00	- 79,494 18
MICROTUNE INC DEL COM 10 300 00	CUSIP 59514P109 23 4600000	0 00	241,638 00	237,233 27	4,404 73	0 00	4,404 73
MOBILE MINI INC COM 10 400 00	CUSIP 80740F105 39 1200000	0 00	406 848 00	297 058 35	109 789 65	0 00	109,789 65
MOLDFLOW CORP COM 33,200 00	CUSIP 608507109 14 3200000	0 00	475,424 00	502,080 34	- 26 636 34	0 00	- 26,636 34
MONOLITHIC SYS TECH INC COM 22 550 00	CUSIP 609842109 20 6000000	0 00	464,530 00	253,379 98	211,150 02	0 00	211 150 02
MONTEREY PASTA CO COM 61,200 00	CUSIP 812570101 7 4600000	0 00	456,552 00	423 069 92	33 482 08	0 00	33,482 08
NANOMETRICS INC COM 7,800 00	CUSIP 830677105 19 4000000	0 00	151,320 00	209,409 79	- 58 089 79	0 00	- 58,089 79
NETEGRITY INC COM 30,100 00	CUSIP 84110P107 19 3600000	0 00	582 738 00	524,180 74	58,545 26	0 00	58,545 26
NUCO2 INC COM 26,900 00	CUSIP 829428103 12 0200000	0 00	323 338 00	310 819 14	12,518 86	0 00	12 518 86
OPNET TECHNOLOGIES INC COM 40 200 00	ISIN US6837571081 14 4100000	CUSIP 683757108 0 00	579,282 00	523 247 88	56,034 12	0 00	56,034 12
PENWEST PHARMACEUTICALS CO COM 12,400 00	CUSIP 709754105 20 0500000	0 00	248,620 00	215 456 82	33 183 38	0 00	33,183 38
PERICOM SEMICONDUCTOR CORP COM 13 500 00	CUSIP 713931105 14 5000000	0 00	185,750 00	211,981 00	- 16 231 00	0 00	- 16 231 00
PHOTON DYNAMICS INC COM 10,200 00	CUSIP 719364101 45 8500000	0 00	465,830 00	319,534 87	146 095 03	0 00	146 095 03
PLATO LEARNING INC COM STK 22 968 00	CUSIP 72764Y100 18 6100000	0 00	381,465 28	372 984 89	8,500 27	0 00	8,500 27

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 9 of 197

## Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
POZEN INC COM CUSIP 73041U102							
28,200 00	5 2500000	0 00	148,050 00	290 409 00	- 142,359 00	0 00	- 142 359 00
PROV HEALTHCARE CO COM CUSIP 743977100							
9,750 00	30 8600000	0 00	300,885 00	255 874 81	45,010 18	0 00	45 010 18
PWR INTEGRATIONS INC COM CUSIP 739278103							
18 700 00	22 8400000	0 00	381 428 00	229 503 85	151 924 15	0 00	151,924 15
RARE HOSPITALITY INTL INC COM CUSIP 753820109							
19 600 00	22 5400000	0 00	441 784 00	470,297 51	- 28 513 51	0 00	- 28 513 51
REGIS CORP MINN COM CUSIP 758832107							
19 400 00	25 7800000	0 00	500 132 00	393,553 25	108 578 75	0 00	108,578 75
RES CONNECTION INC COM CUSIP 76122Q105							
18 600 00	26 3300000	0 00	489 738 00	480 540 79	9 197 21	0 00	9,197 21
SAGE INC COM CUSIP 788832109							
17,550 00	37 0700000	0 00	650,578 50	189,424 00	451,154 50	0 00	451,154 50
SANGSTAT MED CORP COM CUSIP 801003104							
11,100 00	19 6400000	0 00	218 004 00	205 010 02	12,993 98	0 00	12,993 98
SCHOOL SPECIALTY INC WI COM CUSIP 807863105							
14,500 00	22 8800000	0 00	331 760 00	332 304 02	- 544 02	0 00	- 544 02
SCP POOL CORP COM CUSIP 784028102							
13,750 00	27 4500000	0 00	377,437 50	322,682 59	54,754 91	0 00	54 754 91
SEACHANGE INTL INC COM CUSIP 811699107							
14,500 00	34 1200000	0 00	494,740 00	278,775 88	215 964 02	0 00	215 964 02
SERENA SOFTWARE INC COM CUSIP 817492101							
7 300 00	21 7400000	0 00	158 702 00	155 443 76	3 258 24	0 00	3 258 24
SIGNAL TECH CORP COM CUSIP 828675100							
12 450 00	5 7300000	0 00	71 338 50	123 372 50	- 52,034 00	0 00	- 52,034 00
SOMERA COMMUNICATIONS INC COM CUSIP 834458101							
29,850 00	7 5500000	0 00	225,367 50	198,398 22	26,969 28	0 00	26 969 28
SPECTRALINK COM CUSIP 847580107							
28 000 00	17 1300000	0 00	445,380 00	271,158 14	174 221 88	0 00	174 221 88

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 10 of 197

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value		Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<i>Equities</i>								
<b>Common stock</b>								
STUD ADVANTAGE INC COM STK	CUSIP 86388Q105							
124 800 00	1 2800000		0 00	157,248 00	282,188 03	- 124,941 03	0 00	- 124,941 03
SUPERIOR ENERGY SVCS INC COM	CUSIP 868157108							
34 800 00	8 8500000		0 00	301,020 00	384 069 18	- 83 048 18	0 00	- 83 049 18
SYMMETRICOM INC DEL	CUSIP 871543104							
31 400 00	7 6100000		0 00	238 954 00	411,404 14	- 172,450 14	0 00	- 172 450 14
SI CORP COM STK	CUSIP 78483B101							
17,700 00	18 1800000		0 00	288 388 00	206,172 26	80 213 74	0 00	80,213 74
TALX CORP COM	CUSIP 874918105							
11 690 00	24 9800000		350 70	292 016 20	254,252 83	37 763 37	0 00	37 763 37
TITAN CORP COM	CUSIP 888268103							
20 500 00	24 8500000		0 00	511 475 00	467,632 45	43,842 55	0 00	43,842 55
TOO INC COM STK	CUSIP 890333107							
12,100 00	27 5000000		0 00	332,750 00	271,213 08	61,536 91	0 00	61,536 91
TRAVELOCITY COM INC COM	CUSIP 893953109							
8 950 00	28 7100000		0 00	189,534 50	82,538 82	108 895 58	0 00	108,895 58
TRC COS INC COM	CUSIP 872825108							
10,350 00	50 0000000		0 00	517,500 00	440,881 24	76,518 76	0 00	76,518 76
TUMBLEWEED COMMUNICATIONS CORP COM	CUSIP 899690101							
14,500 00	5 9400000		0 00	86,130 00	71,824 13	14 305 87	0 00	14,305 87
U S PHYSICAL THERAPY COM	CUSIP 90337L108							
24 750 00	16 1600000		0 00	389,860 00	401,781 17	- 1,801 17	0 00	- 1,801 17
UBIQUITEL INC COM	CUSIP 903474302							
35 000 00	7 4500000		0 00	280 750 00	307,251 28	- 46,501 28	0 00	- 46 501 28
UNVL ELECTRS INC COM	CUSIP 813483103							
27 250 00	17 2100000		0 00	468 872 50	496,681 18	- 27 708 68	0 00	- 27 708 68
VITALWORKS INC COM STK	CUSIP 828483108							
28 100 00	5 8500000		0 00	158,765 00	147 710 89	11 054 01	0 00	11,054 01
W MARINE INC	CUSIP 954235107							
19 000 00	14 8900000		0 00	278,110 00	243,590 32	35,519 68	0 00	35 519 68

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 11 of 197

## Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
ZOLL MED CORP COM 13 300 00	CUSIP 089922109 38 9400000	0 00	517 902 00	321 614 00	196 288 00	0 00	196,288 00
ZORAN CORP COM 8 450 00	CUSIP 08975F101 32 6400000	0 00	275,808 00	216,194 30	59 613 70	0 00	59 613 70
ZYGO CORP COM 27,500 00	CUSIP 089855101 15 9000000	0 00	437,250 00	633 854 00	- 196,604 00	0 00	- 196,604 00
1-800 CONTACTS INC COM 38,300 00	CUSIP 081977104 12 4400000	0 00	476 452 00	832,566 49	- 356 114 49	0 00	- 356 114 49
Total USD		7,730 70	34,627,063 96	31,621,355 59	3,005,708 37	0 00	3,005,708 37
Total United States		7,730 70	34,627,063 96	31,621,355 59	3,005,708 37	0 00	3,005,708 37
Total Common Stock							
2,134,663 00		7,730 70	36,727,780 31	33,114,631 00	3,613,149 31	0 00	3,613,149 31
Total Equities							
2,134,663 00		7,730 70	36,727,780 31	33,114,631 00	3,613,149 31	0 00	3,613,149 31

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

## Cash and Cash Equivalents

### Short term investment funds

USD - United States dollar	1 0000000	4 874 19	2 159 095 53	2 159 095 53	0 00	0 00	0 00
Total short term investment funds - all currencies		4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00
Total short term investment funds - all countries		4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00

# Portfolio Statement

31 DEC 2001

Account number 2609627  
Account Name LUMINA - RS

Page 12 of 197

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Cash and Cash Equivalents

#### Short term investment funds

##### Total Short Term Investment Funds

2,159,095 53		4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00
--------------	--	----------	--------------	--------------	------	------	------

##### Total Cash and Cash Equivalents

2,159,095 53	LINE 10a	4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00
--------------	----------	----------	--------------	--------------	------	------	------

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending trade purchases

USD - United States dollar	1 0000000	0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
----------------------------	-----------	------	--------------	--------------	------	------	------

Total pending trade purchases - all currencies		0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
--	--	------	--------------	--------------	------	------	------

Total pending trade purchases - all countries		0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
---	--	------	--------------	--------------	------	------	------

##### Total Pending trade purchases

0 00		0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
------	--	------	--------------	--------------	------	------	------

##### Total Adjustments To Cash

0 00	LINE 10a	0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
------	----------	------	--------------	--------------	------	------	------

Total	4,293,758 53	12,604 89	37,952,039 38	34,338,890 05	3,613,149 31	0 00	3,613,149 31
-------	--------------	-----------	---------------	---------------	--------------	------	--------------

# Portfolio Statement

31 DEC 2001

Account number 2609563  
Account Name LUMINA - SECURITY CAPITAL

Page 4 of 48

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
United States - USD							
AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109 18 500 00 25 2200000		0 00	488 570 00	432 338 05	34,233 85	0 00	34,233 85
APT INVT & MGMT CO CL A CUSIP 03748R101 48 200 00 45 7300000		0 00	2,248,818 00	2,187,670 69	52,245 31	0 00	52,245 31
ARCHSTONE-SMITH TR COM CUSIP 038583109 84 195 00 28 3000000		0 00	2 214,328 50	2 134 539 10	78,789 40	0 00	78 789 40
ARDEN RLTY GROUP INC CUSIP 039793104 42,500 00 28 5000000		20,825 00	1,128,250 00	1,033,578 44	82,873 58	0 00	92,873 58
AVALONBAY CMNTYS REIT CUSIP 053484101 39,500 00 47 3100000		25,280 00	1,868,745 00	1,745,352 75	123 392 25	0 00	123 392 25
BSTN PPTYS INC COM STK CUSIP 101121101 22,300 00 38 0000000		12,934 00	847,400 00	857,887 13	- 10,287 13	0 00	- 10,287 13
CARRAMERICA RLTY CORP COM REIT CUSIP 14441B100 8 100 00 30 1000000		0 00	183,810 00	177,784 50	5,825 50	0 00	5,825 50
CHATEAU CMNTYS INC COM CUSIP 181728104 8 600 00 29 8000000		0 00	257,140 00	271,170 80	- 14,030 80	0 00	- 14 030 80
EQTY OFFICE PPTYS TR REIT CUSIP 294741103 81 200 00 30 0800000		0 00	2,442,498 00	2,238 349 74	203,148 26	0 00	203,148 26
ESSEX PPTY TR REIT CUSIP 297178105 25,900 00 49 4100000		18,130 00	1,278,719 00	1,218,849 31	62,869 69	0 00	62,869 69
FED RLTY INVT TR SH BEN INT NEW CUSIP 313747208 48,500 00 23 0000000		23 280 00	1,115,500 00	1,072,830 84	42,869 08	0 00	42,869 08
LIBERTY PPTY TR SH BEN INT CUSIP 531172104 33 800 00 29 8500000		19,824 00	1,002,880 00	837,995 35	84,884 85	0 00	84,884 85
MACK CALI RLTY CORP COM REIT CUSIP 554489104 74,500 00 31 0200000		0 00	2,310,990 00	2,009 881 84	301,108 16	0 00	301,108 16
PAN PAC RETAIL PPTYS INC COM CUSIP 69806L104 18 000 00 28 7200000		0 00	571,528 00	539 818 69	31,711 31	0 00	31,711 31
POST PPTYS INC REIT CUSIP 737464107 43 100 00 35 5100000		33,818 00	1,530 481 00	1 544 525 40	- 14,044 40	0 00	- 14,044 40

# Portfolio Statement

31 DEC 2001

Account number 2609663  
Account Name LUMINA - SECURITY CAPITAL

Page 5 of 48

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108							
30,000 00	27 4500000	18,050 00	823 500 00	756 358 01	67,141 89	0 00	67,141 89
PUB STORAGE INC COM CUSIP 74460D109							
53,800 00	33 4000000	0 00	1,796 920 00	1 453 801 40	343,018 60	0 00	343,018 60
SHURGUARD STORAGE CTR INC COM CUSIP 82567D104							
5 800 00	32 0000000	0 00	185 600 00	180,960 00	4 840 00	0 00	4 840 00
SIMON PPTY GROUP INC COM CUSIP 828806109							
58,100 00	28 3300000	0 00	1 704 073 00	1 631 003 53	73,069 47	0 00	73,069 47
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85580A203							
28,300 00	28 8500000	5,260 00	785 055 00	765 695 57	18 358 43	0 00	18,358 43
TAUBMAN CTR INC COM CUSIP 878684103							
100 200 00	14 8500000	25,551 00	1 487,870 00	1,313 845 04	174,124 88	0 00	174,124 88
VORNADO RLTY TR COM CUSIP 828042109							
11,400 00	41 6000000	3 534 00	474 240 00	455,058 58	18 181 42	0 00	18 181 42
Total USD		204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	0 00	1,757,002 54
Total United States		204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	0 00	1,757,002 54
<b>Total Common Stock</b>							
883,195 00		204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	0 00	1,757,002 54
<b>Total Equities</b>							
883,195 00	LINE 106	204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	0 00	1,757,002 54



# Portfolio Statement

31 DEC. 2001

Account number 2809863  
Account Name LUMINA SECURITY CAPITAL

Page 6 of 46

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar							
	1 0000000	1,764 85	855,421 84	855 421 84	0 00	0 00	0 00
Total short term investment funds - all currencies		1,764 95	855,421 94	855,421 94	0 00	0 00	0 00
Total short term investment funds - all countries		1,764 95	855,421 94	855,421 94	0 00	0 00	0 00
Total Short Term Investment Funds							
	855,421 94	1,764.95	855,421 84	855,421 94	0 00	0 00	0 00
Total Cash and Cash Equivalents							
	855,421 94	LINE 10a	855,421 84	855,421 94	0 00	0 00	0 00
Total	1,738,618 94	208,050 95	27,580,413 44	25,823,410 90	1,757,002 54	0 00	1,757,002.54

# Portfolio Statement

31 DEC 2001

Account number 2809664  
Account Name LUMINA - NATIONAL CITY

Page 5 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation
						Total
<b>Equities</b>						
<b>Common stock</b>						
<b>Bermuda - USD</b>						
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2708907 CUSIP G3223R108						
1,400 00	70 7000000	0 00	88,980 00	78,105 18	20,874 82	0 00
Total USD		0 00	98,980 00	78,105 18	20,874 82	0 00
Total Bermuda		0 00	98,980 00	78,105 18	20,874 82	0 00
<b>Greece - USD</b>						
STELMAR SHIPPING LTD CUSIP V8726M103						
5 800 00	16 2500000	0 00	84,250 00	89,032 14	- 4,782 14	0 00
Total USD		0 00	94,250 00	99,032 14	- 4,782 14	0 00
Total Greece		0 00	94,250 00	99,032 14	- 4,782 14	0 00
<b>Liberia - USD</b>						
ROYAL CARIBBEAN CRUISES COM STK ISIN# LR0008862868 CUSIP V7780T103						
4 400 00	18 2000000	0 00	71 280 00	53 233 03	18,046 97	0 00
Total USD		0 00	71,280 00	53,233 03	18,046 97	0 00
Total Liberia		0 00	71,280 00	53,233 03	18,046 97	0 00
<b>South Africa - USD</b>						
ADR SAPPI LTD SPONSORED ADR NEW CUSIP 803089202						
21,100 00	10 2500000	0 00	216,275 00	200,857 82	15,417 08	0 00
Total USD		0 00	216,275 00	200,857 92	15,417 08	0 00
Total South Africa		0 00	216,275 00	200,857 92	15,417 08	0 00
<b>United States - USD</b>						
#REORG MPS GROUP INC NAME CHANGE TO MPS GROUP INC 2518598 EFF 12/31/01 CUSIP 807830106						
17,800 00	7 1400000	0 00	127 092 00	111 083 39	16,008 61	0 00
AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108						
2 400 00	70 4800000	0 00	169 152 00	148 333 23	22,818 77	0 00
AGCO CORP COM CUSIP 001084102						
13,400 00	15 7800000	0 00	211,452 00	124 350 07	87,101 83	0 00

# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA - NATIONAL CITY

Page 6 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
ALBEMARLE CORP COM	CUSIP 012653101						
3 150 00	24 0000000	409 50	75 800 00	70,339 26	5,260 74	0 00	5 260 74
ALEXANDER & BALDWIN INC COM	CUSIP 014482103						
8,500 00	28 7000000	0 00	173,550 00	154,906 79	18 643 21	0 00	18,643 21
ALEXANDRIA REAL ESTATE EQUITIES INC COM	CUSIP 015271109						
2 981 00	41 1000000	0 00	121 697 10	118 214 08	3 483 02	0 00	3 483 02
ALLETE INC	CUSIP 018522102						
8 700 00	25 2000000	0 00	219 240 00	206,301 88	12 938 02	0 00	12 938 02
ANNTAYLOR STORES CORP COM	CUSIP 036115103						
3 950 00	35 0000000	0 00	138 250 00	113 003 23	25 246 77	0 00	25 246 77
AR BEST CORP DEL COM	CUSIP 040790107						
8,400 00	28 8200000	0 00	242 088 00	192,169 74	49 918 26	0 00	49 918 26
ARCH COAL INC COM	CUSIP 039380100						
8 000 00	22 7000000	0 00	181 600 00	193,438 73	- 11 838 73	0 00	- 11 838 73
ARDEN RLTY GROUP INC	CUSIP 039793104						
7,300 00	26 5000000	3 577 00	193,450 00	182 538 50	10,911 50	0 00	10,911 50
ARGOSY GAMING CO COM	CUSIP 040228108						
3,850 00	32 5200000	0 00	125,202 00	104,516 32	20,685 68	0 00	20,685 68
ARTESYN TECHNOLOGIES INC COM	CUSIP 043127109						
12,800 00	8 3100000	0 00	120,099 00	98 885 01	21,213 99	0 00	21 213 99
ASTEC INDS INC COM	CUSIP 048224101						
5 100 00	14 4600000	0 00	73,746 00	68 758 49	4,987 51	0 00	4 987 51
ASTORIA FINL CORP COM	CUSIP 048265104						
5,200 00	28 4600000	0 00	137,592 00	149 808 47	- 12,216 47	0 00	- 12,216 47
ATLAS AIR WORLDWIDE HLDGS INC	CUSIP 049164106						
5,200 00	14 6500000	0 00	76 180 00	71 867 54	4 312 46	0 00	4,312 46
BAY VIEW CAP CORP DEL COM	CUSIP 07262L101						
12,800 00	7 3300000	0 00	93 824 00	89 065 52	3 858 48	0 00	3 858 48
BELO CORP	CUSIP 080555105						
11,300 00	18 7500000	0 00	211,875 00	213 608 78	- 1 731 78	0 00	- 1,731 78

# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA - NATIONAL CITY

Page 7 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
BEVERLY ENTERPRISES INC COM STK CUSIP 087851309 19,100 00 8 6000000		0 00	164,280 00	184 289 21	- 20 028 21	0 00	- 20,028 21
BORG WARNER INC COM CUSIP 099724108 2,390 00 52 2500000		0 00	124,877 50	109,404 64	15,472 86	0 00	15,472 86
BROOKS AUTOMATION INC COM CUSIP 11434A100 4,400 00 40 8700000		0 00	178,948 00	151,189 91	27,758 09	0 00	27,758 09
BRUNSWICK CORP COM CUSIP 117043109 5,500 00 21 7800000		0 00	118,680 00	120,280 40	- 600 40	0 00	- 600 40
CAMBREX CORP COM CUSIP 132011107 2,300 00 43 6000000		0 00	100,280 00	111,888 80	- 11 608 80	0 00	- 11 608 80
CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 10 900 00 14 8100000		0 00	181,429 00	120,451 09	40,977 91	0 00	40 977 91
CENTEX CONSTR PRODS INC COM CUSIP 15231R109 2,800 00 32 0500000		140 00	89,740 00	88,832 38	2,907 62	0 00	2 807 62
CERES GROUP INC COM CUSIP 158772105 20,858 00 3 6900000		0 00	78 228 02	66,105 60	10,122 42	0 00	10,122 42
CHARMING SHOPPES INC COM CUSIP 181133103 25 900 00 5 3100000		0 00	137 529 00	151,139 62	- 13,610 62	0 00	- 13 610 62
CHEMFIRST INC COM CUSIP 18381A108 4,200 00 23 9700000		0 00	100 874 00	111,823 48	- 11,149 48	0 00	- 11 149 48
CHES ENERGY CORP COM CUSIP 185187107 8,900 00 8 6100000		0 00	58,829 00	47,958 40	10,870 60	0 00	10,870 60
CHIPPAC INC CL A CUSIP 169857103 5 700 00 7 4200000		0 00	42,284 00	48,035 39	- 3,741 39	0 00	- 3,741 39
COOPER COS INC COM NEW CUSIP 216848402 2 600 00 49 9800000		130 00	128 848 00	117,878 27	12,069 73	0 00	12,069 73
CROMPTON CORP COM COM STK ISN# US2271181000 CUSIP 227118100 10,700 00 9 0000000		0 00	98,300 00	84,441 42	1,858 58	0 00	1,858 58
CYTEC IND COM CUSIP 232820100 3,800 00 27 0000000		0 00	102,600 00	98 718 18	5 881 82	0 00	5,881 82

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 25 Jan 2002

# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA NATIONAL CITY

Page 8 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
DEVELOPERS DIVERSIFIED RLTY CORP COM	CUSIP 251591103						
8,700 00	19 1000000	3 589 00	185,270 00	167,259 27	18,010 73	0 00	18,010 73
DILLARDS INC CL A COM	CUSIP 254067101						
13 500 00	18 0000000	500 00	216,000 00	221,352 26	- 5 352 26	0 00	- 5 352 26
EL PASO ELEC CO COM NEW	CUSIP 283677854						
13,200 00	14 5000000	0 00	191 400 00	187,348 59	- 5 948 58	0 00	- 5 948 59
EMMIS COMMUNICATIONS CORP	CUSIP 291525103						
5,100 00	23 8400000	0 00	120,584 00	80,270 63	40,293 37	0 00	40 293 37
ENTEGRIS INC COM	CUSIP 29382U104						
13,100 00	10 9600000	0 00	143 578 00	127 240 59	16,335 41	0 00	16,335 41
EQUITABLE RES INC COM	CUSIP 284549100						
6,100 00	34 0700000	0 00	207 827 00	229 831 84	- 21 804 84	0 00	- 21,804 84
FAIRCHILD SEMICONDUCTOR INTL INC CL A	CUSIP 303728103						
7,400 00	28 2000000	0 00	208 680 00	144 285 84	64 394 16	0 00	64 394 16
FILENET CORP COM	CUSIP 316889108						
6,800 00	20 2900000	0 00	140 001 00	88,923 44	51 077 58	0 00	51 077 58
FLEETWOOD ENTERPRISES INC COM	CUSIP 339099103						
7,550 00	11 3300000	0 00	85,541 50	69,553 85	15,887 65	0 00	15 987 65
FOOT LOCKER INC COM	CUSIP 344848104						
8 600 00	15 6500000	0 00	103 280 00	88,515 90	4,774 10	0 00	4,774 10
FOREST CY ENTERPRISES INC CL A	CUSIP 345550107						
1,850 00	38 7000000	0 00	75 485 00	62 777 38	12,687 62	0 00	12,687 62
FPIC INS GROUP INC COM	CUSIP 302563101						
13 700 00	14 8000000	0 00	204 130 00	169 874 57	34 155 43	0 00	34 155 43
FULTON FINL CORP PA COM	CUSIP 380271100						
5,700 00	21 8300000	968 00	124,431 00	119 347 52	5,083 48	0 00	5,083 48
FURNITURE BRANDS INTL INC COM	CUSIP 360921100						
5,010 00	32 0200000	0 00	160 420 20	128,422 45	33 997 75	0 00	33,997 75
GABLES RESDNTL TR SH BEN INT COM STK PAR\$0 01	CUSIP 362418105						
6 100 00	29 6000000	0 00	180,560 00	174 274 64	6 285 36	0 00	6 285 36

# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA - NATIONAL CITY

Page 9 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
GEN GROWTH PPTYS INC COM 4,400 00	CUSIP 370021107 38 8000000	0 00	170 720 00	184 598 34	8,121 68	0 00	8,121 68
GENESEE & WYO INC CL A 2 100 00	CUSIP 371559105 32 6500000	0 00	68 565 00	44,533 98	24,031 04	0 00	24,031 04
GREAT LAKES REIT 4,200 00	CUSIP 390752103 18 0000000	0 00	67,200 00	74,202 82	- 7 002 82	0 00	- 7,002 82
GTR BAY BANCORP COM 3 800 00	CUSIP 391848102 28 5800000	391 00	111 482 00	81,491 84	19 970 08	0 00	19,970 08
HARLEYSVILLE GROUP INC COM 3 850 00	CUSIP 412824104 23 8900000	0 00	94,385 50	104,701 98	- 10,336 48	0 00	- 10 336 48
HAVERTY FURNITURE COS INC COM 7,700 00	CUSIP 418598101 18 5500000	0 00	127 435 00	102,647 44	24,787 58	0 00	24,787 58
HAWAIIAN ELEC INDS INC COM 4 600 00	CUSIP 419870100 40 2800000	0 00	185,288 00	171 094 13	14 193 87	0 00	14,193 87
HEALTH NET INC COM 7 800 00	CUSIP 42222G108 21 7800000	0 00	185,528 00	145,831 28	19 896 72	0 00	19 896 72
HELMERICH & PAYNE INC COM 2 400 00	CUSIP 423452101 33 3800000	0 00	80 112 00	92 048 86	- 11,937 86	0 00	- 11 937 86
HIGHWOODS PPTYS INC COM 5,600 00	CUSIP 431284108 25 8500000	0 00	145 320 00	141,369 21	3 950 79	0 00	3,950 79
HYPERION SOLUTIONS CORP COM 11 800 00	CUSIP 44914M104 18 8800000	0 00	238,334 00	177 283 09	59,070 91	0 00	59,070 91
INDYMAC BANCORP INC COM 4,300 00	CUSIP 456607100 23 3800000	0 00	100,534 00	108 851 58	- 8,317 58	0 00	- 8 317 58
IRWIN FINL CORP COM 3 250 00	CUSIP 464119108 17 0000000	0 00	55 250 00	57,187 15	- 1,937 15	0 00	- 1,937 15
JLG INDS INC COM 1 800 00	CUSIP 488210101 10 6500000	8 50	18 170 00	18,438 63	733 37	0 00	733 37
KADANT INC COM 3,350 00	CUSIP 48282T104 14 5000000	0 00	48,575 00	45,178 84	3 398 38	0 00	3 398 38

# Portfolio Statement

31 DEC 2001

Account number 2609664

Account Name LUMINA - NATIONAL CITY

Page 10 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total				
Shares/PAR value	Local market price				Market	Translation					
Equities											
Common stock											
KENNAMETAL INC CAP 3 350 00	CUSIP 489170100 40 2700000	0 00	134 804 50	118 840 94	16 063 56	0 00	18 083 56				
KULICKE & SOFFA INDS INC COM 10,750 00	CUSIP 501242101 17 1500000	0 00	184,362 50	132 889 18	51,373 32	0 00	51 373 32				
LAFARGE N AMER INC 5,000 00	CUSIP 505862102 37 5700000	0 00	187 850 00	168,888 89	18,861 11	0 00	18,861 11				
LEAR CORP COM STK PAR \$0 01 2 900 00	CUSIP 521865105 38 1400000	0 00	110 606 00	96 988 85	13 609 15	0 00	13,609 15				
LOUISIANA-PACIFIC CORP COM 9 800 00	CUSIP 546347105 8 4400000	0 00	82 712 00	88,726 40	- 8,014 40	0 00	- 8,014 40				
MAF BANCORP INC COM 2,100 00	CUSIP 55281R108 28 5000000	252 00	61,850 00	58,815 43	3 334 57	0 00	3,334 57				
MAXTOR CORP COM NEW 8,500 00	CUSIP 577729205 8 3400000	0 00	53,890 00	58,813 17	- 2 923 17	0 00	- 2 923 17				
MDU RES GROUP INC COM 6,100 00	CUSIP 552890109 28 1500000	1,403 00	171,715 00	217 413 13	- 45 698 13	0 00	- 45 698 13				
MENTOR GRAPHICS CORP COM 5,000 00	CUSIP 587200108 23 5700000	0 00	117 850 00	98,996 43	18,853 57	0 00	18 853 57				
MILLENNIUM CHEMICALS INC COM STK 6 850 00	CUSIP 599903101 12 6000000	0 00	86 310 00	74,507 51	11 802 49	0 00	11,802 49				
MINERALS TECHNOLOGIES INC COM 2 500 00	CUSIP 603158106 46 6400000	0 00	116,600 00	104,997 74	11,602 26	0 00	11,602 26				
MPS GROUP INC COM 1 400 00	CUSIP 553409103 7 1400000	0 00	9 988 00	10 884 70	- 888 70	0 00	- 888 70				
MTR GAMING GROUP INC COM 8 275 00	CUSIP 553789100 18 0000000	0 00	100 400 00	70 158 11	30,241 89	0 00	30 241 89				
NEWFIELD EXPL CO COM COM STK 2,800 00	CUSIP 651290108 35 5100000	0 00	99,428 00	88 095 22	11,332 78	0 00	11 332 78				
NORDSON CORP COM 1,600 00	CUSIP 855863102 26 4100000	224 00	42,256 00	40,220 15	2,035 85	0 00	2,035 85				

# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA - NATIONAL CITY

Page 11 of 291

## Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss				
Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Translation
Total						
<b>Equities</b>						
<b>Common stock</b>						
OAK TECH INC COM CUSIP 871802108						
7 900 00	13 7500000	0 00	108,625 00	70 699 71	37,825 29	0 00
						37,825 29
OWENS & MINOR INC NEW COM CUSIP 690732102						
4 200 00	18 5000000	0 00	77,700 00	82,280 68	- 4 580 68	0 00
						- 4,580 68
PACKAGING CORP AMER COM ISIN US6951561090 CUSIP 695156109						
10 300 00	18 1500000	0 00	186,945 00	173,286 74	13,658 26	0 00
						13 858 26
PATHMARK STORES INC NEW COM CUSIP 70322A101						
6 100 00	24 6600000	0 00	150,426 00	144 281 36	6,144 64	0 00
						6 144 64
PEOPLES ENERGY CORP COM CUSIP 711030106						
3 500 00	37 9300000	1,785 00	132,755 00	140 649 84	- 7,894 64	0 00
						- 7 894 64
PERFORMANCE FOOD GROUP CO COM CUSIP 713755106						
4 400 00	35 1700000	0 00	154,748 00	122 439 93	32,308 07	0 00
						32,308 07
PFF BANCORP INC COM CUSIP 89331W104						
4 870 00	27 6000000	0 00	137,172 00	116,870 78	20,301 22	0 00
						20,301 22
PHOENIX COS INC NEW COM CUSIP 71902E109						
9 700 00	18 5000000	0 00	179,450 00	155,843 48	23 806 52	0 00
						23 806 52
PHOTRONICS INC COM CUSIP 719405102						
4 250 00	31 3500000	0 00	133 237 50	105 359 28	27,878 22	0 00
						27 878 22
PIONEER NAT RES CO COM STK CUSIP 723787107						
6,100 00	19 2600000	0 00	117,488 00	102,806 88	14 579 02	0 00
						14,579 02
PIONEER STD ELECTRS INC COM CUSIP 723877108						
12 700 00	12 7000000	0 00	161,290 00	142 897 81	18,302 19	0 00
						18 302 19
PROVIDENT FNCL GROUP INC COM STK CUSIP 743868105						
3,635 00	26 2800000	0 00	95,527 80	83,358 70	12 169 10	0 00
						12 169 10
RARE HOSPITALITY INTL INC COM CUSIP 753820109						
5 500 00	22 5400000	0 00	123,970 00	116 407 81	7 562 19	0 00
						7 562 19
RAYONIER INC COM CUSIP 754807103						
3,150 00	50 4700000	0 00	158,980 50	140,932 35	18,048 15	0 00
						18 048 15
READ-RITE CORP COM CUSIP 755246105						
14,500 00	6 6100000	0 00	85 845 00	74,623 36	21,221 64	0 00
						21,221 64



# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA - NATIONAL CITY

## ◆ Asset Detail - Base Currency

Page 12 of 291

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
REEBOK INTL COM CUSIP 758110100							
6,400 00	28 5000000	0 00	169,600 00	141 658 73	27 941 27	0 00	27 841 27
RENT-WAY INC COM CUSIP 76008U104							
11,400 00	5 8900000	0 00	68 288 00	90 010 92	- 21,724 92	0 00	- 21,724 92
RUBY TUESDAY INC COM CUSIP 781182100							
7 800 00	20 6300000	0 00	162,877 00	135 982 78	26 994 22	0 00	26,994 22
RYDER SYS INC COM CUSIP 783549108							
8 100 00	22 1500000	0 00	135,115 00	127,945 13	7,169 87	0 00	7 169 87
SINCLAIR BROADCAST GROUP INC CL A CUSIP 828228109							
15,700 00	9 4600000	0 00	148,522 00	145 058 81	3 463 19	0 00	3,463 19
SKY FINL GROUP INC COM STK CUSIP 83080P103							
8 200 00	20 3400000	1 408 00	166,788 00	159,515 42	7,272 58	0 00	7,272 58
SOLUTIA INC COM STK CUSIP 834376105							
6 150 00	14 0200000	0 00	86 223 00	80 133 01	6 089 99	0 00	6 089 99
SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105							
11,000 00	9 7600000	0 00	107,360 00	88 644 53	18 715 47	0 00	18,715 47
SUMMIT PPTY INC COM CUSIP 868239108							
8 484 00	25 0200000	0 00	211 769 28	208 732 18	3 037 10	0 00	3 037 10
TECUMSEH PRODS CO CL A CUSIP 878895200							
3,500 00	50 6300000	0 00	177,205 00	171 022 31	6 182 69	0 00	6 182 69
TIMKEN CO COM CUSIP 887389104							
10,225 00	18 1800000	0 00	165 440 50	172 487 67	- 7 047 17	0 00	- 7,047 17
TRIAD GTY INC CUSIP 895925105							
4,077 00	36 2700000	0 00	147 872 79	144 621 93	3 250 86	0 00	3,250 86
TRUSTMARK CORP COM CUSIP 898402102							
7,000 00	24 2300000	0 00	169 610 00	157,546 49	12 063 51	0 00	12,063 51
UCAR INTL INC COM CUSIP 90262K109							
28,100 00	10 7000000	0 00	300,670 00	251 085 94	49 584 06	0 00	49,584 06
UNOVA INC COM CUSIP 91529B106							
22,050 00	5 8000000	0 00	127 890 00	134,564 38	- 6 674 38	0 00	- 6,674 38

# Portfolio Statement

31 DEC 2001

Account number 2609664  
Account Name LUMINA - NATIONAL CITY

Page 13 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
VERITY INC COM CUSIP 92343C108							
8 800 00	20 2500000	0 00	178,200 00	138,275 75	41 924 25	0 00	41 924 25
WABTEC CORP COM CUSIP 929740108							
7 298 00	12 3000000	0 00	89,740 80	88,189 61	- 8,458 81	0 00	- 8,458 81
WASH FED INC COM CUSIP 938824108							
5,800 00	25 7800000	1 392 00	149,524 00	148 778 71	2 747 29	0 00	2 747 29
WHITNEY HLDG CORP COM CUSIP 968812103							
2 100 00	43 8500000	1,040 00	92,085 00	89 754 73	2,330 27	0 00	2 330 27
WOLVERINE WORLD WIDE INC COM CUSIP 978097103							
10 100 00	15 0500000	376 88	152,005 00	170,939 38	- 18 934 38	0 00	- 18 934 38
YELLOW CORP COM CUSIP 985508108							
7,000 00	25 1000000	0 00	175,700 00	156,681 08	19,018 92	0 00	18,018 92
YORK INTL CORP NEW COM CUSIP 988670107							
5 200 00	38 1300000	0 00	198,278 00	172 399 20	25 878 80	0 00	25,878 80
1ST FED CAP CORP COM CUSIP 318960100							
4,236 00	15 7000000	0 00	66,505 20	65 619 08	886 12	0 00	886 12
1ST INDL RLTY TR INC COM CUSIP 32054K103							
4,000 00	31 1000000	2 720 00	124,400 00	123 834 83	585 17	0 00	585 17
1ST MIDWEST BANCORP INC DEL COM CUSIP 320867104							
5,500 00	29 1900000	850 00	160,545 00	134,808 57	25 935 43	0 00	25,835 43
6 FLAGS INC COM CUSIP 83001P109							
10,650 00	15 3800000	0 00	163,787 00	145,087 84	18 709 08	0 00	18,709 08
Total USD		21,163 88	15,869,414 19	14,492,099 26	1,377,314 93	0 00	1,377,314 93
Total United States		21,163 88	15,869,414 19	14,492,099 26	1,377,314 93	0 00	1,377,314 93
Total Common Stock							
898,897 00		21,163 88	18,350,189 19	14,923,327 53	1,426,871 68	0 00	1,426,871 68
Total Equities							
898,897 00	LINE 105	21,163 88	18,350,189 19	14,923,327 53	1,426,871 68	0 00	1,426,871 68

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 25 Jan 2002

# Portfolio Statement

31 DEC 2001

Account number 2609684  
Account Name LUMINA - NATIONAL CITY

Page 14 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Cash and Cash Equivalents</b>							
<b>Short term investment funds</b>							
USD - United States dollar							
	1 0000000	1 002 45	636 838 01	636,838 01	0 00	0 00	0 00
Total short term investment funds - all currencies		1,002 45	636,838 01	636,838 01	0 00	0 00	0 00
Total short term investment funds - all countries		1,002 45	636,838 01	636,838 01	0 00	0 00	0 00
<b>Total Short Term Investment Funds</b>							
	636,838 01	1,002 45	636,838 01	636,838 01	0 00	0 00	0 00
<b>Total Cash and Cash Equivalents</b>							
	636,838 01	LINE 10a	1,002 45	636,838 01	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 721 430 12	- 721,430 12	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 721,430 12	- 721,430 12	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 721,430 12	- 721,430 12	0 00	0 00	0 00
Total Pending trade purchases							
0 00		0 00	- 721,430 12	- 721,430 12	0 00	0 00	0 00

### Pending trade sales

USD - United States dollar	1 0000000	0 00	320 965 38	320,965 38	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	320,965 38	320,965 38	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	320,965 38	320,965 38	0 00	0 00	0 00

# Portfolio Statement

31 DEC 2001

Account number 2609864  
Account Name LUMINA - NATIONAL CITY

Page 15 of 291

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Exchange rate	Income/expense	Market value	Cost	Market	Translation	Total
<i>Adjustments To Cash</i>							
Pending trade sales							
Total Pending trade sales							
0 00		0 00	320,965 38	320,965 38	0 00	0 00	0 00
Total Adjustments To Cash							
0 00	LINE 10a	0 00	- 400,484 74	- 400,484 74	0 00	0 00	0 00
Total	1,533,735 01	22,166 33	16,586,572 48	15,159,700 80	1,426,871 68	0 00	1,426,871 68

# Portfolio Statement

31 DEC 2001

Account number 2809971  
Account Name LUMINA-SANFORD BERNSTEIN

Page 4 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
AETNA INC CUSIP 00817Y108 38,300 00	32 8900000	0 00	1,283,517 00	1,001,899 08	281,617 92	0 00	281 617 92
AMER ELEC PWR CO INC COM CUSIP 025537101 76,000 00	43 5300000	0 00	3,308,280 00	3,488,834 40	- 178,554 40	0 00	- 178 554 40
AMERADA HESS CORP COM CUSIP 023551104 24,200 00	62 5000000	7,280 00	1,512,500 00	1 979,371 24	- 466 871 24	0 00	- 466,871 24
ARROW ELECTR INC COM CUSIP 042735100 28,900 00	29 8000000	0 00	804 310 00	734,310 00	70 000 00	0 00	70,000 00
AVNET INC COM CUSIP 053807103 17 500 00	25 4700000	1,312 50	445 725 00	388,862 33	76,762 67	0 00	76 762 67
BANK ONE CORP COM CUSIP 08423A103 51,500 00	38 0500000	10,815 00	2,011,075 00	1,824 331 48	186 743 52	0 00	186,743 52
BK AMER CORP COM CUSIP 080505104 45,700 00	82 8500000	0 00	2,878,815 00	2,785,807 49	90,907 51	0 00	90,907 51
BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 49 700 00	28 5300000	5 964 00	1,417,941 00	1,480,301 78	- 62,360 78	0 00	- 62 360 78
CABOT CORP COM CUSIP 127055101 24,800 00	35 7000000	0 00	885,360 00	891,858 19	- 6,598 19	0 00	- 6 598 19
CHUBB CORP COM CUSIP 171232101 9 200 00	69 0000000	3 128 00	834,800 00	716,943 12	- 82 143 12	0 00	- 82 143 12
CONOCO INC COM NEW COM CUSIP 208251504 24,300 00	28 3000000	0 00	687,690 00	682,859 81	4 830 39	0 00	4 830 39
CONS EDISON INC COM CUSIP 209115104 54 500 00	40 3600000	0 00	2,199,620 00	2,165 432 15	34 187 85	0 00	34 187 85
DOW CHEM CO COM CUSIP 260543103 74,900 00	33 7800000	25,091 50	2,530,122 00	2,477,808 76	52,313 24	0 00	52,313 24
DU PONT E I DE NEMOURS & CO COM STK CUSIP 283534109 15 400 00	42 5100000	0 00	654 654 00	730,871 78	- 76,317 78	0 00	- 76 317 78
EASTMAN CHEM CO COM CUSIP 277432100 29,100 00	39 0200000	12,804 00	1,135,482 00	1,389,388 23	- 253 908 23	0 00	- 253,908 23

# Portfolio Statement

31 DEC 2001

Account number 2609971  
Account Name LUMINA-SANFORD BERNSTEIN

Page 5 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
FLEETBOSTON FINL CORP COM STK CUSIP 338030108 46 400 00 38 5000000		16 240 00	1,693,600 00	1,794,305 28	- 100 705 28	0 00	- 100,705 28
GA PAC CORP CUSIP 373298108 81,200 00 27 8100000		0 00	1,689 732 00	2,090,907 62	- 401 175 62	0 00	- 401,175 62
GENUINE PARTS CO COM CUSIP 372480105 68,900 00 36 7000000		19 921 50	2 585 330 00	2 230 895 23	334 434 77	0 00	334,434 77
GOODYEAR TIRE & RUBBER CO COM CUSIP 382550101 60,100 00 23 8100000		0 00	1 430 981 00	1 689 625 13	- 258 644 13	0 00	- 258 644 13
HEWLETT-PACKARD CO COM CUSIP 428238103 127,200 00 20 5400000		10 176 00	2 612 888 00	2,820 438 81	- 7,750 81	0 00	- 7 750 81
INTL PAPER CO COM CUSIP 480148103 50,700 00 40 3500000		0 00	2 045 745 00	1 819 269 88	226 475 12	0 00	226 475 12
LEGGETT & PLATT INC COM CUSIP 524860107 53 300 00 23 0000000		6,396 00	1 225 900 00	1 153 636 12	72,263 88	0 00	72 263 88
LIZ CLAIBORNE INC COM CUSIP 538320101 10 700 00 49 7500000		0 00	532 325 00	532,260 80	64 20	0 00	64 20
LUBRIZOL CORP COM CUSIP 549271104 20,800 00 35 0900000		0 00	728 872 00	660 838 84	69 033 16	0 00	69 033 16
MAY DEPT STORES CO COM CUSIP 577778103 31,300 00 38 9800000		0 00	1,157,474 00	1 089 510 29	67 963 71	0 00	67 963 71
MEAD CORP COM CUSIP 582834107 28,900 00 30 8900000		0 00	830,941 00	746 551 98	84,389 02	0 00	84,389 02
NATL CY CORP COM CUSIP 835405103 38,800 00 28 2400000		0 00	1,070,184 00	1 113 587 05	- 43,403 05	0 00	- 43,403 05
NORFOLK SOUTHN CORP COM CUSIP 655844108 145,500 00 18 3300000		0 00	2 667,015 00	2 868 788 07	- 188,771 07	0 00	- 188 771 07
PHARMACIA CORP COM CUSIP 71713U102 14,900 00 42 6500000		0 00	635 485 00	722,267 06	- 86,782 06	0 00	- 86,782 06
PHILIP MORRIS COS INC COM CUSIP 718154107 23 000 00 45 8500000		13 340 00	1,054 550 00	1 105 262 70	- 50,712 70	0 00	- 50,712 70

# Portfolio Statement

31 DEC 2001

Account number 2609971  
Account Name LUMINA-SANFORD BERNSTEIN

Page 6 of 36

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
PHILLIPS PETRO CO COM CUSIP 718507108 60 000 00 60 2600000		0 00	3,815,800 00	3,425,212 27	190 387 73	0 00	190,387 73
SEARS ROEBUCK & CO COM CUSIP 812387108 82 500 00 47 6400000		18,875 00	3,830,300 00	3,485,435 25	444 884 75	0 00	444 884 75
SMURFIT-STONE CONTAINER CORP COM CUSIP 832727101 85 800 00 15 9700000		0 00	1,050,828 00	878,359 97	72,468 03	0 00	72 468 03
SOLETRON CORP COM CUSIP 834182107 40,100 00 11 2800000		0 00	452,328 00	561 476 19	- 109,148 19	0 00	- 109,148 19
TECH DATA CORP COM CUSIP 878237108 22,000 00 43 2800000		0 00	852 160 00	711,598 07	240,563 93	0 00	240,563 93
TEMPLE INLAND INC COM CUSIP 879868107 13,300 00 56 7300000		0 00	754,509 00	711,500 78	43 008 21	0 00	43,008 21
THOMAS & BETTS CORP COM CUSIP 884315102 20 400 00 21 1500000		0 00	431,460 00	428 581 78	1,898 22	0 00	1,898 22
TJX COS INC COM NEW CUSIP 872540109 22,100 00 39 8600000		0 00	880,808 00	719,083 58	161,842 42	0 00	161,842 42
TORCHMARK CORP COM CUSIP 881027104 37 300 00 39 3300000		0 00	1 487,008 00	1,491,839 36	- 24 830 36	0 00	- 24 830 36
V F CORP COM CUSIP 818204108 39 300 00 39 0100000		0 00	1,533,093 00	1,443,413 04	89,679 96	0 00	89 679 96
VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 11 800 00 38 1200000		0 00	448,818 00	448 400 00	1,416 00	0 00	1 416 00
WA MUT INC COM CUSIP 939322103 85 900 00 32 7000000		0 00	2,808,830 00	3,144,141 01	- 335,211 01	0 00	- 335,211 01
WACHOVIA CORP 2ND NEW COM CUSIP 829903102 53,600 00 31 3600000		0 00	1,680 898 00	1 841,408 11	- 180,513 11	0 00	- 180,513 11
WESTVACO CORP COM CUSIP 981548104 43 100 00 28 4500000		9,482 00	1,226,185 00	1,038,080 59	180,104 41	0 00	180,104 41
WHIRLPOOL CORP COM CUSIP 963320108 25 300 00 73 3300000		0 00	1,855,249 00	1 599 571 04	255 677 88	0 00	255 677 88

# Portfolio Statement

31 DEC 2001

Account number 2609971  
Account Name LUMINA-SANFORD BERNSTEIN

Page 7 of 36

## Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total				
Shares/PAR value	Local market price				Market	Translation					
<i>Equities</i>											
<b>Common stock</b>											
WORLDCOM INC/WORLDCO	CUSIP 08157D108										
181,000 00	14 0800000	0 00	2,548,480 00	2 558,060 74	- 9,580 74	0 00	- 9 580 74				
Total USD		160,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71				
Total United States		160,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71				
<b>Total Common Stock</b>											
2,144,000 00		160,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71				
<b>Total Equities</b>											
2,144,000 00	LINE 10b	160,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71				

Description/Asset ID	Exchange rate or local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar							
	1 0000000	5,332 34	3,794,586 95	3 794,586 95	0 00	0 00	0 00
Total short term investment funds - all currencies		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total short term investment funds - all countries		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total Short Term Investment Funds							
		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total Cash and Cash Equivalents							
		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00



# Portfolio Statement

31 DEC 2001

Account number 2609971  
Account Name LUMINA-SANFORD BERNSTEIN

Page 8 of 38

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
Pending trade purchases							
USD - United States dollar							
	1 0000000	0 00	- 532,260 80	- 532,260 80	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 532,260 80	- 532,260 80	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 532,260 80	- 532,260 80	0 00	0 00	0 00
Total Pending trade purchases							
	0 00	0 00	- 532,260 80	- 532,260 80	0 00	0 00	0 00
Pending trade sales							
USD - United States dollar							
	1 0000000	0 00	892,668 56	892,668 56	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	892,668 56	892,668 56	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	892,668 56	892,668 56	0 00	0 00	0 00
Total Pending trade sales							
	0 00	0 00	892,668 56	892,668 56	0 00	0 00	0 00
Total Adjustments To Cash							
	0 00		360,407 76	360,407 76	0 00	0 00	0 00
<i>LINE 10a</i>							
Total	5,938,586 95	188,237 84	74,102,484 71	73,893,548 00	408,916 71	0 00	408,916 71

# Portfolio Statement

31 DEC 2001

Account number 2609972  
Account Name LUMINA-SENECA

Page 4 of 44

## Asset Detail - Base Currency

Description/Asset ID Shares/PAR value		Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
						Market	Translation	
<b>Equities</b>								
<b>Common stock</b>								
<b>Taiwan - USD</b>								
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003 CUSIP 874039100								
113 510 00	17 1700000		0 00	1 948,966 70	1 801,514 23	47,452 47	0 00	47,452 47
Total USD			0 00	1,948,966 70	1,801,514 23	47,452 47	0 00	47,452 47
Total Taiwan			0 00	1,948,966 70	1,801,514 23	47,452 47	0 00	47,452 47
<b>United States - USD</b>								
ALCOA INC COM STK CUSIP 013817101								
50,670 00	35 5500000		0 00	1 801,318 50	1,821 058 78	- 118,740 28	0 00	- 119 740 28
AMER EXPRESS CO COM CUSIP 025818109								
65 450 00	35 6900000		0 00	2,335,810 50	2,233,135 28	102 775 22	0 00	102,775 22
AMER INTL GROUP INC COM CUSIP 026874107								
23 900 00	78 4000000		0 00	1,897,660 00	1,825,830 18	- 28,170 18	0 00	- 28,170 18
BAXTER INTL INC COM CUSIP 071813109								
47 210 00	53 8300000		27,478 22	2 531,872 30	2,483 871 38	37,900 81	0 00	37 800 81
CISCO SYS INC COM CUSIP 17275R102								
87 760 00	18 1100000		0 00	1,770 433 60	1 744,698 78	25 738 82	0 00	25,738 82
CITIGROUP INC COM CUSIP 172987101								
48,500 00	50 4800000		0 00	2,347 320 00	2,316,849 00	30 371 00	0 00	30,371 00
CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102								
42 100 00	50 8100000		0 00	2 143,311 00	2,285,188 85	- 151,887 85	0 00	- 151 887 85
COCA COLA CO COM CUSIP 191216100								
42,100 00	47 1500000		0 00	1,985 015 00	1,883,827 87	101,387 13	0 00	101,387 13
COLGATE-PALMOLIVE CO COM CUSIP 184182103								
39 600 00	57 7500000		0 00	2,286,800 00	2,288,788 88	- 1,888 88	0 00	- 1,888 88
DELL COMPUTER CORP COM CUSIP 247025109								
84,630 00	27 1800000		0 00	2,300,243 40	2,351 190 41	- 50,947 01	0 00	- 50,947 01
DOW CHEM CO COM CUSIP 260543103								
57 000 00	33 7800000		19,095 00	1 825,460 00	1 859,280 20	66 178 80	0 00	66,178 80
EXXON MOBIL CORP COM CUSIP 30231G102								
43 300 00	39 3000000		0 00	1,701,690 00	1,843,070 18	- 241,380 18	0 00	- 241,380 18

# Portfolio Statement

31 DEC 2001

Account number: 2609972  
Account Name: LUMINA-SENECA

## Asset Detail - Base Currency

Page 5 of 44

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
Equities							
Common stock							
FIRST DATA CORP COM CUSIP 319883104 32 020 00 78 4500000		840 40	2,511,969 00	1 811 989 68	699,979 32	0 00	699,979 32
GEN ELEC CO COM CUSIP 389604103 73,590 00 40 0800000		13,248 20	2 948 487 20	3,293,185 00	- 343 697 80	0 00	- 343 697 80
GENZYME CORP COM CUSIP 372817104 32,160 00 59 8800000		0 00	1,925 097 60	1,919 821 89	5 275 71	0 00	5 275 71
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 28,530 00 92 7500000		0 00	2 460,657 50	2 178 478 68	284,177 82	0 00	284 177 82
HCA INC COM CUSIP 404118109 59,300 00 38 5400000		0 00	2 285 422 00	2 474,966 58	- 189,544 58	0 00	- 189,544 58
HOME DEPOT INC COM CUSIP 437078102 35,420 00 51 0100000		0 00	1,806,774 20	1 888 058 37	120 717 83	0 00	120 717 83
INTEL CORP CAP CUSIP 458140100 82,830 00 31 4500000		0 00	2 605 003 50	2,210,188 92	394,814 58	0 00	394 814 58
INTL BUSINESS MACHS CORP COM CUSIP 459200101 20,600 00 120 8800000		0 00	2,491,778 00	2 348 815 38	142 960 62	0 00	142 960 62
KROGER CO COM CUSIP 501044101 72,210 00 20 8700000		0 00	1 507 022 70	1 812 542 83	- 305 520 23	0 00	- 305,520 23
MEDTRONIC INC COM CUSIP 585055108 52 120 00 51 2100000		0 00	2 669 085 20	2,183 602 80	505 482 60	0 00	505 482 60
MICRON TECH INC COM CUSIP 595112103 69,570 00 31 0000000		0 00	2 158 670 00	1,987,703 60	168,966 40	0 00	168 966 40
MICROSOFT CORP COM CUSIP 594818104 41,850 00 66 2500000		0 00	2 772 562 50	2,772 748 49	183 99	0 00	- 183 99
MINN MNG & MFG CO COM CUSIP 604059105 20,600 00 118 2100000		0 00	2 435 126 00	2,506 000 30	- 70 874 30	0 00	- 70 874 30
PFIZER INC COM CUSIP 717081103 51,000 00 39 8500000		0 00	2 032 350 00	2,195,805 00	- 183,455 00	0 00	- 183 455 00
PROCTER & GAMBLE CO COM CUSIP 742718109 28,300 00 78 1300000		0 00	2,239,379 00	2 111,178 28	128,200 72	0 00	128,200 72

# Portfolio Statement

31 DEC 2001

Account number 2608972  
Account Name LUMINA-SENECA

Page 6 of 44

## Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total				
Shares/PAR value	Local market price				Market	Translation					
Equities											
Common stock											
SBC COMMUNICATIONS INC COM CUSIP 78387G103											
45 200 00	39 1700000	0 00	1,770,484 00	1 820,678 60	- 50 194 60	0 00	- 50 194 60				
SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 888810104											
187 220 00	12 3000000	0 00	2,425,806 00	2,426,185 29	- 389 29	0 00	- 389 29				
TX INSTRS INC COM CUSIP 882508104											
82 310 00	28 0000000	0 00	2,304,680 00	2,539,116 83	- 234 436 83	0 00	- 234 436 83				
VERIZON COMMUNICATIONS COM CUSIP 92343V104											
34,330 00	47 4600000	0 00	1,629,301 80	1,889 835 08	- 240 533 28	0 00	- 240,533 28				
WAL-MART STORES INC COM CUSIP 931142103											
41 980 00	57 5500000	2,938 60	2,415,949 00	2,104,431 42	311,517 58	0 00	311 517 58				
WASTE MGMT INC DEL COM STK CUSIP 84106L109											
77 050 00	31 9100000	0 00	2 458 665 50	2,181,829 24	276,736 26	0 00	276,736 26				
Total USD		63,396 42	72,880,383 00	71,670,066 96	1,210,316 04	0 00	1,210,316 04				
Total United States		63,396 42	72,880,383 00	71,670,066 96	1,210,316 04	0 00	1,210,316 04				
Total Common Stock											
1,929,920 00		63,396 42	74,829,349 70	73,571,581 19	1,257,768 51	0 00	1,257,768 51				
Total Equities											
1,929,920 00		63,396 42	74,829,349 70	73,571,581 19	1,257,768 51	0 00	1,257,768 51				

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Exchange rate or local market price				Market	Translation	

## Cash and Cash Equivalents

### Short term investment funds

USD - United States dollar	1 0000000	10,484 20	3,743,795 62	3,743 795 62	0 00	0 00	0 00
Total short term investment funds - all currencies		10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00
Total short term investment funds - all countries		10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00

**Portfolio Statement**

31 DEC 2001

Account number 2609972  
Account Name EUMINA-SENECA**Asset Detail - Base Currency**

Page 7 of 44

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

**Cash and Cash Equivalents****Short term investment funds****Total Short Term Investment Funds**

3,743,795 62		10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00
--------------	--	-----------	--------------	--------------	------	------	------

**Total Cash and Cash Equivalents**

3,743,795 62	LINE 10a	10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00
--------------	----------	-----------	--------------	--------------	------	------	------

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

**Adjustments To Cash****Pending trade purchases**

USD - United States dollar	1 0000000	0 00	- 770 962 46	- 770 862 46	0 00	0 00	0 00
----------------------------	-----------	------	--------------	--------------	------	------	------

Total pending trade purchases - all currencies		0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
--	--	------	--------------	--------------	------	------	------

Total pending trade purchases - all countries		0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
---	--	------	--------------	--------------	------	------	------

**Total Pending trade purchases**

0 00		0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
------	--	------	--------------	--------------	------	------	------

**Total Adjustments To Cash**

0 00	LINE 10a	0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
------	----------	------	--------------	--------------	------	------	------

<b>Total</b>							
5,873,715 62		73,880 62	77,802,182 88	76,544,414 35	1,257,768 51	0 00	1,257,768 51

# Portfolio Statement

31 DEC 2001

Account number 2609973  
Account Name LUMINA GARDNER LEWIS

Page 5 of 49

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Unrealized gain/loss	Total
Equities								
Common stock								
Bermuda - USD								
TYCO INTL LTD NEW COM CUSIP 902124108 14,700 00 58 9000000		183 75	865,830 00	818,615 07	47,214 93	0 00		47,214 93
Total USD		183 75	865,830 00	818,615 07	47,214 93	0 00		47,214 93
Total Bermuda		183 75	865,830 00	818,615 07	47,214 93	0 00		47,214 93
Israel - USD								
ADR TEVA PHARMACEUTICAL INDS LTD ADR ISIN #US8816242098 CUSIP 881624209 13,200 00 61 6300000		0 00	813,516 00	739,860 00	73 656 00	0 00		73 656 00
Total USD		0 00	813,516 00	739,860 00	73,656 00	0 00		73,656 00
Total Israel		0 00	813,516 00	739,860 00	73,656 00	0 00		73,656 00
Switzerland - USD								
ADR NOVARTIS AG SPONSORED ADR ISIN #US68987V1098 CUSIP 66987V109 20,300 00 38 5000000		0 00	740,950 00	782 880 56	- 41 930 58	0 00		- 41 930 58
Total USD		0 00	740,950 00	782,880 56	- 41,930 56	0 00		- 41,930 58
Total Switzerland		0 00	740,950 00	782,880 56	- 41,930 56	0 00		- 41,930 58
Taiwan - USD								
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003 CUSIP 874039100 54 200 00 17 1700000		0 00	930 614 00	650 295 42	280,318 58	0 00		280,318 58
Total USD		0 00	930,614 00	650,295 42	280,318 58	0 00		280,318 58
Total Taiwan		0 00	930,614 00	650,295 42	280,318 58	0 00		280,318 58
United States - USD								
AES CORP COM CUSIP 00130H105 44 100 00 18 3500000		0 00	721 035 00	1,021,608 33	- 300,573 33	0 00		- 300,573 33
ALLERGAN INC COM CUSIP 018480102 10,700 00 75 0500000		0 00	803,035 00	806 187 32	- 3,162 32	0 00		- 3 162 32
AMAZON COM INC COM CUSIP 023135108 48 300 00 10 8200000		0 00	522,608 00	589,448 85	- 66 842 85	0 00		- 66 842 85

# Portfolio Statement

31 DEC 2001

Account number 2609973  
Account Name LUMINA-GARDNER LEWIS

Page 6 of 49

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total				
Shares/PAR value	Local market price				Market	Translation					
<b>Equities</b>											
<b>Common stock</b>											
AMER EXPRESS CO COM CUSIP 025818108											
27,300 00	35 6900000	0 00	974 337 00	1,074,114 31	- 99 777 31	0 00	- 99 777 31				
AMER INTL GROUP INC COM CUSIP 026874107											
7,800 00	79 4000000	0 00	619 320 00	620 568 00	- 1,248 00	0 00	- 1,248 00				
AMGEN INC COM CUSIP 031162100											
15,700 00	56 4400000	0 00	886 108 00	1 057 886 41	- 171 778 41	0 00	- 171 778 41				
APPLIED MICRO CIRCUITS CORP CDT-COM CUSIP 03822W109											
53,800 00	11 3200000	0 00	609 016 00	708,117 79	- 99 101 79	0 00	- 99,101 79				
ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102											
80,785 00	14 3500000	0 00	872,408 25	815,706 78	56,701 47	0 00	56,701 47				
BAKER HUGHES INC COM CUSIP 057224107											
18 100 00	36 4700000	0 00	660 107 00	666 141 54	- 6 034 54	0 00	- 6 034 54				
BLOCK H & R INC COM CUSIP 083871105											
20,400 00	44 7000000	3 264 00	811 880 00	646,839 12	265 040 88	0 00	265 040 88				
CABLEVISION NY GROUP CL A COM CUSIP 12688C109											
17,300 00	47 4500000	0 00	820,885 00	823,665 00	197,220 00	0 00	197,220 00				
CAP I FNCL COM CUSIP 14040H105											
14,100 00	53 9500000	0 00	760,695 00	627,818 01	132 876 99	0 00	132,876 99				
CENDANT CORP COM STK CUSIP 151313103											
23,200 00	19 8100000	0 00	454 852 00	298 725 52	156 226 48	0 00	156 226 48				
CIRCUIT CY STORES INC COM CUSIP 172737108											
52,600 00	25 9500000	820 50	1 364,970 00	790,444 00	574,526 00	0 00	574,526 00				
CITRIX SYS INC COM CUSIP 177378100											
15,200 00	22 8600000	0 00	344,432 00	373 003 44	- 28 571 44	0 00	- 28,571 44				
CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102											
11,700 00	50 9100000	0 00	595,647 00	506,581 97	89,065 03	0 00	89 085 03				
COMCAST CORP CL A SPL CUSIP 200300200											
20,200 00	36 0000000	0 00	727 200 00	720 837 00	6 363 00	0 00	6,363 00				
COMPAQ COMPUTER CORP COM CUSIP 204493100											
50 800 00	9 7600000	1 270 00	495 808 00	778 065 80	- 283 257 80	0 00	- 283,257 80				

# Portfolio Statement

31 DEC 2001

Account number 2609973  
Account Name LUMINA-GARDNER LEWIS

Page 7 of 49

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
CONCORD EFS INC COM CUSIP 208197105 32 200 00 32 7800000		0 00	1 055,516 00	890,369 35	185,148 65	0 00	185,148 65
CONOCO INC COM NEW COM CUSIP 208251504 23 500 00 28 3000000		0 00	685,050 00	723,545 15	- 58 485 15	0 00	- 58,485 15
DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 12,000 00 42 5100000		0 00	510,120 00	582,125 84	- 52 005 84	0 00	- 52,005 84
EMC CORP COM CUSIP 288848102 38 200 00 13 4400000		0 00	488,528 00	927,010 82	- 440 482 82	0 00	- 440,482 82
GEMSTAR-TV GUIDE INTL INC COM CUSIP 36886W108 22 700 00 27 7000000		0 00	828,790 00	544 081 27	84 708 73	0 00	84,708 73
GEN ELEC CO COM CUSIP 369604103 13,600 00 40 0800000		2,448 00	545,088 00	655,390 80	- 110,302 80	0 00	- 110,302 80
HCA INC COM CUSIP 404119109 21 900 00 38 5400000		0 00	844 028 00	806,064 32	- 62 038 32	0 00	- 62 038 32
INTL PAPER CO COM CUSIP 480148103 18 800 00 40 3500000		0 00	758,580 00	787,782 00	- 9,212 00	0 00	- 9,212 00
JDS UNIPHASE CORP COM ISIN US46612J1018 CUSIP 46612J101 80,700 00 8 6800000		0 00	787,278 00	1,047,537 07	- 260,261 07	0 00	- 260 261 07
JOHNSON & JOHNSON COM CUSIP 478160104 10,912 00 59 1000000		0 00	644 899 20	548 634 20	98 265 00	0 00	98 265 00
JONES APPAREL GROUP INC COM CUSIP 480074103 28,000 00 33 1700000		0 00	862,420 00	1,129,398 40	- 268,978 40	0 00	- 268 978 40
LEHMAN BROS HLDGS INC COM CUSIP 524908100 10 200 00 68 8000000		0 00	681,380 00	707,714 25	- 26,354 25	0 00	- 26,354 25
MC DONALDS CORP COM CUSIP 580135101 25,400 00 28 4700000		0 00	672,338 00	750,378 88	- 78 038 88	0 00	- 78,038 88
MEDTRONIC INC COM CUSIP 585055108 18,400 00 51 2100000		0 00	838,844 00	773,848 78	65,995 24	0 00	65,995 24
MICRON TECH INC COM CUSIP 595112103 18 400 00 31 0000000		0 00	508 400 00	328 774 00	181 628 00	0 00	181 628 00



# Portfolio Statement

31 DEC 2001

Account number 2609973  
Account Name LUMINA-GARDNER LEWIS

Page 8 of 49

## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
MOODYS CORP COM CUSIP 615389105 23,900 00 39 8600000		0 00	852,654 00	745 452 85	207,201 05	0 00	207,201 05
NOVELLUS SYS INC COM CUSIP 670008101 10,200 00 39 4500000		0 00	402 390 00	509 459 58	- 107,089 58	0 00	- 107 089 58
PFIZER INC COM CUSIP 717081103 20,800 00 39 8500000		0 00	832,865 00	908,148 76	- 73,283 76	0 00	- 73 283 76
QUALCOMM INC COM CUSIP 747525103 15,400 00 50 5000000		0 00	777 700 00	905,522 50	- 127 822 50	0 00	- 127 822 50
SPX CORP COM CUSIP 784835104 4 800 00 136 9000000		0 00	629 740 00	519 073 88	110,668 34	0 00	110,668 34
ST JUDE MED INC COM CUSIP 780849103 11,900 00 77 6500000		0 00	824 035 00	722 456 94	201 578 08	0 00	201,578 08
SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 48 800 00 12 3000000		0 00	601 470 00	778 174 00	- 177 704 00	0 00	- 177,704 00
SYMANTEC CORP COM CUSIP 871503108 10,800 00 88 3300000		0 00	718,364 00	714 020 40	2,343 60	0 00	2,343 60
TARGET CORP COM CUSIP 87612E108 10,200 00 41 0500000		0 00	418 710 00	385,443 72	33 268 28	0 00	33 268 28
USA NETWORKS INC COM STK CUSIP 902984103 34,800 00 27 3100000		0 00	850 388 00	827 831 82	122,558 18	0 00	122,558 18
VERISIGN INC COM CUSIP 92343E102 18 600 00 38 0400000		0 00	831,464 00	784 602 20	- 183,138 20	0 00	- 183,138 20
VIACOM COM CL B CUSIP 925524308 18,500 00 44 1500000		0 00	728,475 00	803 270 00	125 205 00	0 00	125,205 00
XILINX INC COM CUSIP 983919101 10 500 00 39 0500000		0 00	410 025 00	470 873 08	- 60,848 08	0 00	- 60,848 08
Total USD		7,902 50	32,610,956 45	32,870,761 99	- 259,805 54	0 00	- 259,805 54
Total United States		7,902 50	32,610,956 45	32,870,761 99	- 259,805 54	0 00	- 259,805 54

# Portfolio Statement

31 DEC 2001

Account number: 2608973  
Account Name: LUMINA GARDNER LEWIS

Page 9 of 49

## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total

### Equities

#### Common stock

##### Total Common Stock

1,226,607 00		8,086 25	35,981,868 45	35,862,413 04	99,453 41	0 00	99,453 41
<hr/>							
Total Equities							
1,226,607 00	LINE 10b	8,086 25	35,981,868 45	35,862,413 04	99,453 41	0 00	99,453 41

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Exchange rate or local market price	Income/expense	Market value	Cost	Market	Translation	Total

### Cash and Cash Equivalents

#### Short term investment funds

USD - United States dollar	1 0000000	2 649 90	365,633 54	365,633 54	0 00	0 00	0 00
<hr/>							
Total short term investment funds - all currencies		2,649 90	365,633 54	365,633 54	0 00	0 00	0 00
<hr/>							
Total short term investment funds - all countries		2,649 90	365,633.54	365,633 54	0 00	0 00	0 00
<hr/>							
Total Short Term Investment Funds							
365,633 54		2,649 90	365,633 54	365,633 54	0 00	0 00	0 00
<hr/>							
Total Cash and Cash Equivalents							
365,633 54	LINE 10a	2,649 90	365,633 54	365,633 54	0 00	0 00	0 00

# Portfolio Statement

31 DEC 2001

Account number 2609973

Account Name LUMINA GARDNER LEWIS

Page 10 of 49

## ◆ Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss				
Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Translation
Total						
<b>Adjustments To Cash</b>						
<b>Pending trade purchases</b>						
USD - United States dollar	1 0000000	0 00	- 218,252 37	- 218 252 37	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 218,252 37	- 218,252 37	0 00	0 00
Total pending trade purchases - all countries		0 00	- 218,252 37	- 218,252 37	0 00	0 00
Total Pending trade purchases						
0 00		0 00	- 218,252 37	- 218,252 37	0 00	0 00
<b>Pending trade sales</b>						
USD - United States dollar	1 0000000	0 00	194 453 49	194 453 49	0 00	0 00
Total pending trade sales - all currencies		0 00	194,453 49	194,453 49	0 00	0 00
Total pending trade sales - all countries		0 00	194,453 49	194,453 49	0 00	0 00
Total Pending trade sales						
0 00		0 00	194,453 49	194,453 49	0 00	0 00
<b>Total Adjustments To Cash</b>						
0 00	LINE 10a	0 00	- 23,798 88	- 23,798 88	0 00	0 00
Total	1,592,240 54	10,738 15	36,303,701 11	36,204,247 70	99,453 41	0 00
						89,453 41

# Portfolio Statement

31 DEC 2001

Account number 2609974  
Account Name LUMINA-SOUTHEASTERN

Page 4 of 20

## ◆ Asset Detail - Base Currency

Description/Asset ID		Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Equities								
Common stock								
Italy - USD								
ADR FIAT S P A SPONSORED ADR REPSTG ORD NEW CUSIP 315821888								
143,000 00	18 1500000	0 00	2,309,450 00	3 148,450 80	- 840 000 80	0 00		- 840,000 80
Total USD		0 00	2,309,450 00	3,149,450 60	- 840,000 60	0 00		- 840,000 60
Total Italy		0 00	2,309,450 00	3,149,450 60	- 840,000 60	0 00		- 840,000 60
Netherlands - USD								
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 CUSIP 500472303								
130 900 00	29 1100000	0 00	3,810,488 00	2,253,859 28	1 556,639 72	0 00		1 556,639 72
Total USD		0 00	3,810,499 00	2,253,859 28	1,556,639 72	0 00		1,556,639 72
Total Netherlands		0 00	3,810,499 00	2,253,859 28	1,556,639 72	0 00		1,556,639 72
United States - USD								
AT & T CORP COM STK CUSIP 001857109								
130 000 00	18 1400000	4,875 00	2 358 200 00	2,235,077 00	123,123 00	0 00		123 123 00
DISNEY WALT CO DISNEY COM COM CUSIP 254687108								
120,000 00	20 7200000	0 00	2,486,400 00	2,075,604 00	410,796 00	0 00		410 796 00
FEDEX CORP COM CUSIP 31428X108								
75 000 00	51 8800000	0 00	3,891,000 00	2,919,630 00	971,370 00	0 00		971 370 00
FOREST CY ENTERPRISES INC CL A CUSIP 345550107								
84 000 00	38 7000000	0 00	3 250 800 00	2,746 240 00	504 560 00	0 00		504,560 00
GEN MTRS CORP CL H NEW CUSIP 370442832								
175,000 00	15 4500000	0 00	2 703,750 00	3,296,706 30	- 592,956 30	0 00		- 592,956 30
GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105								
51 000 00	48 6000000	0 00	2,478,600 00	2 981,899 50	- 513,399 50	0 00		- 513,399 50
HILTON HOTELS CORP COM CUSIP 432848109								
255,000 00	10 8200000	0 00	2,784,800 00	2,916,880 60	- 132,060 60	0 00		- 132,060 60
HOLLINGER INTL INC CL A CUSIP 435569108								
220,000 00	11 7000000	30,250 00	2,574,000 00	3,213,837 81	- 639 837 81	0 00		- 839,837 81
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202								
74 000 00	40 8500000	4,810 00	3,008,100 00	2,384,777 20	643 322 80	0 00		643,322 80

# Portfolio Statement

31 DEC 2001

Account number: 2609974  
Account Name: LUMINA SOUTHEASTERN

Page 5 of 20

## Asset Detail - Base Currency

Description/Asset ID	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
NEIMAN MARCUS GROUP INC CL A CUSIP 840204202							
120,000 00 31 0700000		0 00	4,008,030 00	4,087,722 72	- 79,692 72	0 00	- 79,692 72
TEL & DATA SYS INC COM STK NEW CUSIP 879433100							
25 000 00 89 7500000		0 00	2,243,750 00	2,548,000 00	- 304,250 00	0 00	- 304,250 00
Total USD		39,935 00	31,787,230 00	31,396,054 93	391,175 07	0 00	391,175 07
Total United States		39,935 00	31,787,230 00	31,396,054 93	391,175 07	0 00	391,175 07
Total Common Stock							
1,611,800 00		39,935 00	37,907,179 00	36,789,364 81	1,107,814 19	0 00	1,107,814 19
Total Equities							
1,611,800 00	LINE ID 6	39,935 00	37,907,179 00	36,789,364 81	1,107,814 19	0 00	1,107,814 19

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar							
1 0000000		25,109 11	12,940,059 43	12 940 059 43	0 00	0 00	0 00
Total short term investment funds - all currencies		25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total short term investment funds - all countries		25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total Short Term Investment Funds							
12,940,059 43		25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total Cash and Cash Equivalents							
12,940,059 43	LINE 10a	25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total							
14,551,859 43		65,044 11	50,847,238 43	49,739,424 24	1,107,814 19	0 00	1,107,814 19

**Lumina Foundation For Education**  
**Tax Return for Year Ending**

**December 31, 2001**

**Tax ID 35-1813228**

**Form 990 PF**

**Statement Number 11**

**Part II Line 14 Equipment**

	Beginning of year (a) Book Value	End of Year (b) Book Value	(c) Fair Market Value
Furniture and Equipment	\$ 162,694	\$ 357,590	\$ 357,590
Accumulated Depreciation	105,570	166,925	166,925
Net Furniture and Equipment	<u>\$ 57,124</u>	<u>\$ 190,665</u>	<u>\$ 190,665</u>

**Lumina Foundation For Education**

**Tax ID 35-1813228**

**Form 990 PF**

**Tax Return for Year Ending**

**December 31, 2001**

**Part III**

**Analysis of Changes in Net Assets or Fund Balances**

**Statement Number**

**12**

**Line 3 Other Increases**

Additional furniture transfer from Sallie Mae that was part of original transaction on  
8/1/2000 The gross value was \$23,144 with accum Depreciation of \$5,973

\$ 17,171

Unrealized Gain on investments

17,497,639

Recovery of transistional Employee cost accrued for Financial Statements but not  
accrued for Tax purposes

1,230,331

\$ 18,745,141

## Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2001

Form 990 PF

Part IV

Line 1

Capital Gain and Losses for Tax on Investment Income

Statement Number 13

a) List and describe the kind(s) of property sold	b) How Acquired	C) Date Acquired	d) Date Sold	e) Gross Sales Price	g) Cost	h) Gain or (Loss)
7,241,513 Shares of USA Education	See Note # 1	8/1/2000	2/25/2001	\$ 503,067,908	\$ 296,569,648	\$ 206,498,260
1,125,000 Shares of USA Education	See Note # 1	8/1/2000	1/30/2001	70,875,000	46,073,363	24,801,636
See note # 2 I-Shares	Purchased	3/1/2001	6/1/2001	249,667,600	250,028,506	(360,906)
See note # 3 Various	Purchased	Various	Various	561,102,278	584,043,082	(22,940,298)
				<u>\$ 1,384,712,786</u>	<u>\$ 1,176,714,599</u>	<u>\$ 207,998,693</u>

Note # 1 When USA Group, Inc sold assets to Student Loan Marketing Association (August 1, 2000) part of the purchase price was 9,034,505 shares of USA Education, Inc (Name changed with purchase)

Note # 2 Lumina Foundation for Education, Inc purchased 1,976,000 I-Shares before using Northern Trust Company as custodian When the shares were transferred to Northern Trust (June 2001), Northern Trust recorded the shares at June 2001, Market value resulting in a loss These shares were then transfer to various Money Mangers who sold them Any gain or loss realized when the Money Managers sold the I-shares used June Market value as the cost and the resulting gain/loss is included in the Northern Trust Report

Note # 3 All transaction from June 2001 through December 31, 2001, are on the attached Northern Trust Reports



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09294  
SS870 AAB

LUMINA FOUNDATION SINGLE LINE ASSET  
ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
CF OZ OVERSEAS OFFSHORE FD FOR LUMINA				
UNITS: 4 20	SOLD 10-01-01	4,202 00	4,202 00	0 00
	ACQUIRED 10-01-01			
CF OZ OVERSEAS OFFSHORE FD FOR LUMINA				
UNITS 64 46	SOLD 12-03-01	64,966.03	64,460 00	506 03
	ACQUIRED 10-01-01			
<u>SUB-TOTAL</u>		69,168 03	68,662 00	506 03
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		69,168 03	68,662 00	506 03

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
<u>LONG TERM CAPITAL GAINS AND LOSSES</u>					
<u>CAPITAL GAIN DIVIDENDS</u>					
MFO GMO TR FOREIGN FD CL III	20%	550,807 22		550,807 22	
MFO MORGAN STANLEY INSTL FD INC U S REAL ESTATE PORT CL A	20%	228,167 50		228,167 50	
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL	20%	609,479.49		609,479 49	
MFO MORGAN STANLEY INSTL FD INC U S REAL ESTATE PORT CL A					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09294  
SS870 AAB

LUMINA FOUNDATION SINGLE LINE ASSET  
ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
2

DESCRIPTION OF PROPERTY	DATE SOLD/ —ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
	20%	710,898 12		710,898 12	
<u>SUB-TOTAL</u>		2,099,352 33	0 00	2,099,352 33	0 00
<u>TOTAL LONG TERM CAPITAL GAIN/LOSS-</u>		2,099,352 33	0 00	2,099,352 33	0 00

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09294  
SS870 AAB

LUMINA FOUNDATION SINGLE LINE ASSET  
ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
3

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 506 03

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 506 03

### LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 2,099,352 33

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 2,099,352 33

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 2,099,352 33

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 732,000.00	SOLD 04-04-01 ACQUIRED 04-03-01	783,097.03	784,898.44	1,801 41-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE 205,000 00	SOLD 04-04-01 ACQUIRED 04-03-01	218,605.27	219,205.86	600.59-
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 1,000,000 00	SOLD 04-05-01 ACQUIRED 04-03-01	1,024,062.50	1,024,531 25	468.75-
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG				
PAR VALUE: 945,000.00	SOLD 04-05-01 ACQUIRED 04-03-01	1,217,241.21	1,220,231.25	2,990.04-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BE0				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 200,000.00 SOLD 04-05-01 ACQUIRED 04-03-01		204,875.00	205,148 44	273 44-
UNITED STATES TREAS NTS 6 625% DUE 03-31-2002 REG				
PAR VALUE: 1,100,000 00 SOLD 04-06-01 ACQUIRED 04-03-01		1,127,113.28	1,126,984 37	128.91
UNITED STATES TREAS NTS 6 625% DUE 03-31-2002 REG				
PAR VALUE: 450,000.00 SOLD 04-09-01 ACQUIRED 04-03-01		461,091.80	461,039.06	52.74
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 1,015,000 00 SOLD 04-09-01 ACQUIRED 04-03-01		1,042,040 23	1,041,128 32	911 91
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 550,000 00 SOLD 04-10-01 ACQUIRED 04-03-01		586,265 63	589,746.10	3,480 47-
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
3

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 767,000.00 SOLD 04-11-01 ACQUIRED 04-03-01		809,904.06	820,150.71	10,246.65-
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 840,000.00 SOLD 04-16-01 ACQUIRED 04-03-01		885,281 25	900,703.13	15,421 88-
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 900,000 00 SOLD 04-16-01 ACQUIRED 04-03-01		952,488 28	965,039.07	12,550 79-
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 245,000 00 SOLD 04-16-01 ACQUIRED 04-03-01		250,158 40	251,010 16	851 76-
UNITED STATES TREAS BDS 8.125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG				
PAR VALUE: 80,000 00 SOLD 04-16-01 ACQUIRED 04-03-01		100,856 25	103,300.00	2,443.75-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 710,000 00	SOLD 04-16-01	720,650.00	728,276.95	7,626.95-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 590,000.00	SOLD 04-16-01	599,287 89	605,187.89	5,900.00-
	ACQUIRED 04-03-01			
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8.125% DUE 08-15-2019 REG				
PAR VALUE: 3,250,000 00	SOLD 04-17-01	4,105,029 31	4,196,562.50	91,533 19-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 500,000.00	SOLD 04-17-01	508,593 75	512,871.10	4,277.35-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 1,925,000.00	SOLD 04-18-01	1,967,259 78	1,974,553 72	7,293 94-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
5

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 689,000.00	SOLD 04-24-01	725,333 97	736,745.55	11,411.58-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 3,230,000 00	SOLD 04-25-01	3,294,473.84	3,313,147 08	18,673 24-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 885,000.00	SOLD 04-25-01	902,561.72	907,781 84	5,220 12-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS 6 625% DUE 03-31-2002 REG				
PAR VALUE: 880,000.00	SOLD 04-25-01	901,175 00	901,587.50	412.50-
	ACQUIRED 04-03-01			
UNITED STATES TREAS BDS 6 125% BDS 15/8/2029 USD1000 6.125% DUE 08-15-2029 BEO				
PAR VALUE: 705,000 00	SOLD 04-25-01	727,582 03	738,487 50	10,905 47-
	ACQUIRED 04-17-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 1,210,000.00 SOLD 04-25-01 ACQUIRED 04-03-01		1,270,594.53	1,293,849.23	23,254.70-
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 925,000.00 SOLD 04-25-01 ACQUIRED 04-03-01		969,262.70	989,099.61	19,836.91-
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8.125% DUE 08-15-2019 REG				
PAR VALUE: 552,000.00 SOLD 04-26-01 ACQUIRED 04-03-01		696,813.75	712,770.00	15,956.25-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 1,026,000.00 SOLD 04-27-01 ACQUIRED 04-03-01		1,044,676.40	1,052,411.49	7,735.09-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 2,230,000.00 SOLD 04-30-01 ACQUIRED 04-03-01		2,266,585.94	2,287,405.08	20,819.14-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02073 ACCOUNT NO. 26-09295  
 SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
 MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 01-01-01 THROUGH 12-31-01

PAGE  
 7

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,610,000 00 SOLD 05-01-01 ACQUIRED 04-03-01		1,640,816.40	1,651,446 23	10,629 83-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 1,545,000.00 SOLD 05-02-01 ACQUIRED 04-03-01		1,573,485.94	1,584,771.68	11,285 74-
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 1,260,000.00 SOLD 05-02-01 ACQUIRED 04-03-01		1,317,979.68	1,347,314 07	29,334.39-
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 850,000.00 SOLD 05-03-01 ACQUIRED 04-03-01		899,240.23	911,425.78	12,185.55-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 1,055,000 00 SOLD 05-03-01 ACQUIRED 04-03-01		1,076,223.63	1,082,158 01	5,934.38-
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
8

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 708,000 00	SOLD 05-04-01	752,637 19	759,164 07	6,526 88-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 702,000.00	SOLD 05-04-01	717,630.47	720,070.98	2,440.51-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 1,150,000 00	SOLD 05-09-01	1,222,998.04	1,233,105.47	10,107.43-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 1,566,000 00	SOLD 05-09-01	1,665,343 13	1,679,167 98	13,824.85-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 1,128,000 00	SOLD 05-09-01	1,188,806.25	1,206,166.88	17,360 63-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
9

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 1,790,000.00	SOLD 05-10-01	1,829,855 47	1,836,078.10	6,222.63-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 990,000 00	SOLD 05-10-01	1,043,135.15	1,058,603.91	15,468.76-
	ACQUIRED 04-03-01			
UNITED STATES TREAS BDS DTD 02/15/2000 6 25% DUE 05-15-2030 REG				
PAR VALUE: 891,000.00	SOLD 05-11-01	932,347.97	931,999.93	348 04
	ACQUIRED 05-11-01			
UNITED STATES TREAS BDS 6.125% BDS 15/8/2029 USD1000 6.125% DUE 08-15-2029 BEO				
PAR VALUE: 870,000.00	SOLD 05-11-01	890,390 63	911,325 00	20,934 37-
	ACQUIRED 04-17-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 1,170,000 00	SOLD 05-11-01	1,211,864 06	1,251,077 35	39,213 29-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
10

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 156,000.00	SOLD 05-11-01	161,563.59	166,810.31	5,246 72-
	ACQUIRED 04-03-01			
PAR VALUE: 1,000,000.00	SOLD 05-11-01	1,035,664.06	1,050,859.38	15,195.32-
	ACQUIRED 04-17-01			
PAR VALUE: 14,000.00	SOLD 05-11-01	14,499 30	14,495.47	3.83
	ACQUIRED 05-11-01			
ABBAY NATL CAP TR I 8.963% TR PFD SECS DUE 12-29-2049 BEO				
PAR VALUE: 1,125,000.00	SOLD 05-11-01	1,232,538.75	1,242,371 25	9,832 50-
	ACQUIRED 04-05-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE 3,000,000.00	SOLD 05-11-01	3,050,039.06	3,077,229 00	27,189 94-
	ACQUIRED 04-03-01			
STORA ENSO CORP NT 7.375% DUE 05-15-2011 BEO				
PAR VALUE: 315,000 00	SOLD 05-17-01	317,835 00	313,365 15	4,469 85
	ACQUIRED 05-17-01			
STORA ENSO CORP NT 7 375% DUE 05-15-2011 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
11

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 315,000.00	SOLD 05-17-01	317,280.60	313,365 15	3,915.45
	ACQUIRED 05-17-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 975,000.00	SOLD 05-17-01	1,010,724.61	1,009,505 87	1,218 74
	ACQUIRED 05-11-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 782,000.00	SOLD 05-17-01	794,371 48	802,130 21	7,758 73-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 421,000 00	SOLD 05-17-01	427,594 57	431,837.36	4,242 79-
	ACQUIRED 04-03-01			
STORA ENSO CORP NT 7 375% DUE 05-15-2011 BEO				
PAR VALUE: 315,000 00	SOLD 05-17-01	316,927 80	313,365.15	3,562.65
	ACQUIRED 05-17-01			
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
12

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 704,000.00	SOLD 05-17-01	736,725 00	754,875.00	18,150 00-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 338,000.00	SOLD 05-17-01	343,373.67	346,700.78	3,327.11-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 181,000.00	SOLD 05-18-01	188,013.75	187,405.70	608.05
	ACQUIRED 05-16-01			
PAR VALUE: 330,000.00	SOLD 05-18-01	342,787.50	342,039.84	747.66
	ACQUIRED 05-17-01			
PAR VALUE: 147,000 00	SOLD 05-18-01	152,696 25	152,501.02	195 23
	ACQUIRED 05-17-01			
PEMEX FIN LTD NT 8.45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002				
PAR VALUE: 38,750 00	SOLD 05-23-01	38,750 00	40,315 50	1,565.50-
	ACQUIRED 05-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
13

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 183,000.00	SOLD 05-23-01	190,105.55	189,848.20	257.35
	ACQUIRED 05-17-01			
PAR VALUE: 330,000 00	SOLD 05-23-01	342,813.28	341,537.11	1,276.17
	ACQUIRED 05-17-01			
UNITED STATES TREAS BDS 8.125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG				
PAR VALUE: 598,000 00	SOLD 05-25-01	736,567 81	772,167 50	35,599 69-
	ACQUIRED 04-03-01			
FNMA PREASSIGN 00537 6 0% DUE 03-25-2012 BEO				
PAR VALUE: 12,366.28	SOLD 05-25-01	12,366.28	12,320 87	45.41
	ACQUIRED 04-25-01			
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 1,400,000 00	SOLD 05-31-01	1,431,937.50	1,434,343 75	2,406 25-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 775,000 00	SOLD 06-01-01	788,986.33	794,950 01	5,963 68-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
14

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 550,000.00 SOLD 06-04-01 ACQUIRED 05-24-01		574,019 53	571,720.70	2,298 83
PAR VALUE: 365,000 00 SOLD 06-04-01 ACQUIRED 05-31-01		380,940 24	379,457.65	1,482 59
MBNA CR CARD MASTER NT TR MBNA MASTER CC TR 01-A1 A1 5 75% DUE 10-15-2008 BEO				
PAR VALUE: 1,115,000 00 SOLD 06-04-01 ACQUIRED 05-17-01		1,118,310 16	1,113,413.36	4,896.80
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 1,045,000 00 SOLD 06-05-01 ACQUIRED 05-31-01		1,093,821 09	1,086,591.80	7,229 29
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 1,000,000 00 SOLD 06-05-01 ACQUIRED 04-03-01		1,018,906 25	1,025,741 95	6,835 70-
PVTPL PRINCIPAL MUT LIFE INS CO 8 0% DUE 03-01-2044/03-01-2014 REG				
PAR VALUE: 995,000 00 SOLD 06-05-01 ACQUIRED 04-25-01		964,463 45	891,778 70	72,684 75
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
15

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,000,000.00	SOLD 06-06-01	1,019,101 56	1,025,741.95	6,640.39-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 215,000.00	SOLD 06-07-01	219,761 90	220,274 22	512.32-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 480,000 00	SOLD 06-07-01	489,000.00	492,356.14	3,356.14-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 1,685,000 00	SOLD 06-07-01	1,717,186.13	1,728,375 19	11,189.06-
	ACQUIRED 04-03-01			
PVTPL PRUDENTIAL FDG CORP MTN 144A 6 6% \DUE 05-15-2008\				
PAR VALUE. 1,150,000.00	SOLD 06-07-01	1,156,888.50	1,148,666.00	8,222 50
	ACQUIRED 05-09-01			
LEHMAN BROTHERS HLDGS INC GLOBAL NT 6 25% DUE 05-15-2006 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
16

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,030,000.00 SOLD 06-07-01 ACQUIRED 05-02-01		1,036,406.60	1,028,063.60	8,343.00
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 660,000.00 SOLD 06-08-01 ACQUIRED 06-07-01		693,206.25	696,738.29	3,532.04-
WELLS FARGO FINL INC GLOBAL NT DTD 05/03/2001 5.45% DUE 05-03-2004 BE0				
PAR VALUE: 940,000.00 SOLD 06-11-01 ACQUIRED 04-25-01		942,500.40	938,843.80	3,656.60
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 151,000.00 SOLD 06-12-01 ACQUIRED 06-04-01		159,352.19	158,780.12	572.07
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 739,000.00 SOLD 06-12-01 ACQUIRED 06-04-01		779,789.34	777,075.74	2,713.60
PAR VALUE: 121,000.00 SOLD 06-12-01 ACQUIRED 06-07-01		127,678.63	127,735.34	56.71-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
17

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 550,000.00 SOLD 06-12-01 ACQUIRED 05-24-01		577,027 34	575,492 94	1,534 40
PAR VALUE 395,000.00 SOLD 06-12-01 ACQUIRED 05-31-01		414,410.55	413,377.56	1,032 99
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 475,000.00 SOLD 06-12-01 ACQUIRED 05-31-01		498,360.35	497,051.15	1,309.20
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG				
PAR VALUE: 545,000.00 SOLD 06-15-01 ACQUIRED 04-03-01		686,976.76	703,731 25	16,754.49-
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 1,449,000.00 SOLD 06-15-01 ACQUIRED 04-03-01		1,482,055.31	1,484,545 78	2,490.47-
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 18,625.43 SOLD 06-15-01 ACQUIRED 04-25-01		18,625 43	18,532.30	93.13
PVTPL RUSSELL FRANK CO 5.625% DUE 01-15-2009 BEO				

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02073 ACCOUNT NO. 26-09295  
 SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
 MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 01-01-01 THROUGH 12-31-01

PAGE  
 18

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 180,000.00	SOLD 06-18-01	173,248.20	170,080.20	3,168.00
	ACQUIRED 04-25-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 1,950,000.00	SOLD 06-20-01	1,996,007.81	2,000,196.81	4,189.00-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 2,040,000.00	SOLD 06-21-01	2,090,601.57	2,092,513.58	1,912.01-
	ACQUIRED 04-03-01			
FORD CR AUTO OWNER TR 2000-F NT CL A-2 6.56% DUE 05-15-2004 BEO				
PAR VALUE: 430,000.00	SOLD 06-21-01	445,520.31	443,487.89	2,032.42
	ACQUIRED 05-17-01			
UNITED STATES TREAS BDS 6.125% BDS 15/8/2029 USD1000 6.125% DUE 08-15-2029 BEO				
PAR VALUE: 835,000.00	SOLD 06-22-01	884,088.87	874,662.50	9,426.37
	ACQUIRED 04-17-01			
FNMA POOL # 535961 6.0% DUE 07-01-2014 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
19

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 34,039.14	SOLD 06-25-01	34,039.14	33,852.99	186 15
	ACQUIRED 04-30-01			
FNMA PREASSIGN 00537 6 0% DUE 03-25-2012 BEO				
PAR VALUE: 12,428 10	SOLD 06-25-01	12,428.10	12,382 47	45 63
	ACQUIRED 04-25-01			
FNMA FNR 98-8 QD AGCY 6.0% DUE 03-25-2014 BEO				
PAR VALUE: 1,730,000.00	SOLD 06-28-01	1,705,131 25	1,724,391.01	19,259.76-
	ACQUIRED 05-09-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 875,000.00	SOLD 06-29-01	889,560.54	897,524 21	7,963.67-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 650,000.00	SOLD 07-05-01	661,628 91	666,732.27	5,103 36-
	ACQUIRED 04-03-01			
GNMA 2001-7 REMIC TR CL OT 6.5% 10-16-2027 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
20

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 1,489,000.00	SOLD 07-09-01	1,509,008 44	1,513,196.25	4,187 81-
	ACQUIRED 05-01-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 800,000.00	SOLD 07-11-01	818,531 25	820,593 57	2,062 32-
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 191,000 00	SOLD 07-11-01	195,252.73	195,916 71	663 98-
	ACQUIRED 04-03-01			
PAR VALUE: 940,000.00	SOLD 07-11-01	960,929.69	957,331.25	3,598.44
	ACQUIRED 06-11-01			
PAR VALUE: 369,000 00	SOLD 07-11-01	377,216.01	377,648 44	432 43-
	ACQUIRED 06-15-01			
FHLMC GOLD GROUP C29245 6 5 07-01-2029				
PAR VALUE: 27,553 34	SOLD 07-16-01	27,553 34	27,415 57	137 77
	ACQUIRED 04-25-01			
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7.30% PASSTHRU CTF DUE 03-15-2027 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
21

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 23,576.30	SOLD 07-18-01	23,576.30	24,021.89	445.59-
	ACQUIRED 06-27-01			
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 450,000.00	SOLD 07-20-01	478,951.17	473,291.02	5,660.15
	ACQUIRED 06-28-01			
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 252,000.00	SOLD 07-25-01	267,907.50	265,042.97	2,864.53
	ACQUIRED 06-28-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 180,000.00	SOLD 07-25-01	190,631.25	189,337.50	1,293.75
	ACQUIRED 06-18-01			
PAR VALUE: 500,000.00	SOLD 07-25-01	529,531.25	521,328.13	8,203.12
	ACQUIRED 07-06-01			
FNMA POOL # 535961 6.0% DUE 07-01-2014 REG				
PAR VALUE: 48,539.72	SOLD 07-25-01	48,539.72	48,274.27	265.45
	ACQUIRED 04-30-01			
FNMA PREASSIGN 00537 6.0% DUE 03-25-2012 BEO				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
22

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 12,490.26	SOLD 07-25-01	12,490.26	12,444.40	45 86
	ACQUIRED 04-25-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 311,000 00	SOLD 08-06-01	319,625 39	318,289 06	1,336.33
	ACQUIRED 06-15-01			
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 973,000 00	SOLD 08-07-01	1,035,712.89	1,023,360.35	12,352.54
	ACQUIRED 06-28-01			
PAR VALUE: 503,000 00	SOLD 08-07-01	535,419 92	528,935.94	6,483 98
	ACQUIRED 07-09-01			
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 42,107 52	SOLD 08-15-01	42,107 52	41,896.98	210 54
	ACQUIRED 04-25-01			
FHLMC GOLD POOL C00843 6 5 08-01-2029				
PAR VALUE: 19,861 24	SOLD 08-15-01	19,861.24	19,791 42	69 82
	ACQUIRED 06-20-01			
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7.30% PASSTHRU CTF DUE 03-15-2027 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
23

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 90,810.17 SOLD 08-15-01 ACQUIRED 06-27-01		90,810 17	92,527 06	1,716.89-
PEMEX FIN LTD NT 8 45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002				
PAR VALUE: 38,749 99 SOLD 08-15-01 ACQUIRED 05-03-01		38,749 99	40,315.09	1,565.10-
CONNECTICUT RRB SPL PURP TR CL&P-1CTF CL A-2 5.36% DUE 03-30-2007 BEO				
PAR VALUE: 207,000 00 SOLD 08-16-01 ACQUIRED 06-21-01		210,606.33	208,778 91	1,827 42
WILMINGTON TR CORP 6.625% DUE 05-01-2008 REG				
PAR VALUE: 915,000.00 SOLD 08-16-01 ACQUIRED 04-24-01		931,524.90	901,677.60	29,847.30
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG				
PAR VALUE: 680,000.00 SOLD 08-22-01 ACQUIRED 04-03-01		877,943.75	878,050.00	106.25-
UNITED STATES TREAS BDS 6.125% BDS 15/8/2029 USD1000 6 125% DUE 08-15-2029 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
24

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 460,000 00	SOLD 08-23-01	500,914.84	481,850 00	19,064 84
	ACQUIRED 04-17-01			
FNMA PREASSIGN 00537 6.0% DUE 03-25-2012 BEO				
PAR VALUE: 2,190,162.67	SOLD 08-24-01	2,212,748.72	2,182,120.66	30,628 06
	ACQUIRED 04-25-01			
CAROLINA PWR & LT CO MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00001 MTN 6 65% DUE 04-01-2008				
PAR VALUE: 255,000 00	SOLD 08-24-01	261,390 30	254,852.10	6,538 20
	ACQUIRED 04-04-01			
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG				
PAR VALUE: 30,488.65	SOLD 08-27-01	30,488 65	30,321 92	166 73
	ACQUIRED 04-30-01			
FNMA POOL # 0593104 6 0% DUE 07-01-2016 REG				
PAR VALUE: 5,956 17	SOLD 08-27-01	5,956 17	5,923 60	32.57
	ACQUIRED 06-21-01			
FNMA PREASSIGN 00537 6.0% DUE 03-25-2012 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
25

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 12,552 69	SOLD 08-27-01	12,552.69	12,506.61	46 08
	ACQUIRED 04-25-01			
UNITED STATES TREAS NTS DTD 00858 5 875X DUE 11-15-2004 BEO				
PAR VALUE: 267,000.00	SOLD 08-29-01	280,767.19	278,941.99	1,825 20
	ACQUIRED 08-06-01			
PAR VALUE: 733,000.00	SOLD 08-29-01	770,795.31	769,964.96	830 35
	ACQUIRED 08-23-01			
MORGAN STANLEY DEAN WITTER & CO GLOBAL NT DTD 04/25/2001 6.1% DUE 04-15-2006 BEO				
PAR VALUE 1,375,000.00	SOLD 09-04-01	1,398,815 00	1,373,680.00	25,135 00
	ACQUIRED 04-18-01			
AMERICAN CAMPUS PPTYS STUDENT HSG FING L TAXABLE-1NSD 7 62% DUE 08-01-2025 BEO TAXABLE OID 0.0 00 0				
PAR VALUE: 740,000.00	SOLD 09-05-01	808,450.00	740,000.00	68,450 00
	ACQUIRED 05-29-01			
PVTPL RUSSELL FRANK CO 5 625% DUE 01-15-2009 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
26

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 435,000 00	SOLD 09-10-01	429,188.40	411,027.15	18,161 25
	ACQUIRED 04-25-01			
FHLMC GOLD GROUP C29245 6 5 07-01-2029				
PAR VALUE: 27,308.19	SOLD 09-17-01	27,308 19	27,171 65	136.54
	ACQUIRED 04-25-01			
FHLMC GOLD POOL C00843 6 5 08-01-2029				
PAR VALUE: 19,294 18	SOLD 09-17-01	19,294.18	19,226.35	67 83
	ACQUIRED 06-20-01			
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7 30% PASSTHRU CTF DUE 03-15-2027 REG				
PAR VALUE: 86,816.36	SOLD 09-17-01	86,816.36	88,457.75	1,641.39-
	ACQUIRED 06-27-01			
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.684% DUE 09-15-2013 BEO				
PAR VALUE: 17,659 31	SOLD 09-18-01	17,659.31	17,659 31	0 00
	ACQUIRED 06-04-01			
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
27

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 261,000.00	SOLD 09-21-01	266,566.64	267,402.66	836.02-
	ACQUIRED 04-03-01			
PAR VALUE: 200,000.00	SOLD 09-21-01	204,265.63	204,164.06	101.57
	ACQUIRED 07-06-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 735,000.00	SOLD 09-21-01	804,825.00	783,866.02	20,958.98
	ACQUIRED 08-16-01			
PAR VALUE: 160,000.00	SOLD 09-21-01	175,200.00	171,950.00	3,250.00
	ACQUIRED 09-06-01			
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 577,000.00	SOLD 09-24-01	632,446.09	606,751.56	25,694.53
	ACQUIRED 07-09-01			
PAR VALUE: 223,000.00	SOLD 09-24-01	244,428.91	239,263.32	5,165.59
	ACQUIRED 08-24-01			
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG				
PAR VALUE: 45,090.02	SOLD 09-25-01	45,090.02	44,843.43	246.59
	ACQUIRED 04-30-01			
FNMA POOL # 0593104 6.0% DUE 07-01-2016 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
28

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 14,243.24	SOLD 09-25-01	14,243.24	14,165.35	77.89
	ACQUIRED 06-21-01			
HONDA AUTO LEASE TR 1999-A ASSET BKD NT CL A-5 6 65% DUE 07-15-2005 BEO				
PAR VALUE: 450,000.00	SOLD 09-25-01	461,250.00	458,015.63	3,234.37
	ACQUIRED 04-09-01			
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				
PAR VALUE: 390,000.00	SOLD 09-27-01	418,884.38	409,667.58	9,216.80
	ACQUIRED 08-23-01			
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				
PAR VALUE: 200,000.00	SOLD 09-28-01	214,343.75	210,085.94	4,257.81
	ACQUIRED 08-23-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 643,000.00	SOLD 10-01-01	707,902.82	691,024.06	16,878.76
	ACQUIRED 09-06-01			
PAR VALUE: 207,000.00	SOLD 10-01-01	227,894.06	223,042.50	4,851.56
	ACQUIRED 09-10-01			
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
29

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 677,000.00	SOLD 10-03-01	727,193.20	711,140.90	16,052.30
	ACQUIRED 08-23-01			
PAR VALUE: 487,000.00	SOLD 10-03-01	523,106.48	510,360.78	12,745.70
	ACQUIRED 09-04-01			
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 32,000.00	SOLD 10-05-01	35,396.25	34,333.75	1,062.50
	ACQUIRED 08-24-01			
PAR VALUE: 650,000.00	SOLD 10-05-01	718,986.33	696,236.33	22,750.00
	ACQUIRED 09-04-01			
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEQ				
PAR VALUE: 203,000.00	SOLD 10-05-01	218,351.88	212,737.66	5,614.22
	ACQUIRED 09-04-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 168,000.00	SOLD 10-10-01	184,563.75	181,020.00	3,543.75
	ACQUIRED 09-10-01			
PAR VALUE: 361,000.00	SOLD 10-10-01	396,592.34	393,490.00	3,102.34
	ACQUIRED 09-18-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
30

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 548,000 00 SOLD 10-10-01 ACQUIRED 09-21-01		602,029.38	600,231.25	1,798.13
PAR VALUE: 423,000 00 SOLD 10-10-01 ACQUIRED 10-04-01		464,705.16	469,199 53	4,494 37-
PVTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO				
PAR VALUE: 90,000 00 SOLD 10-11-01 ACQUIRED 05-10-01		92,999.70	89,810 10	3,189.60
PVTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO				
PAR VALUE: 40,000.00 SOLD 10-11-01 ACQUIRED 05-10-01		41,361.60	39,915 60	1,446.00
PVTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO				
PAR VALUE: 90,000.00 SOLD 10-11-01 ACQUIRED 05-10-01		93,179 70	89,810.10	3,369 60
PVTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
31

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 95,000.00 SOLD 10-12-01 ACQUIRED 05-10-01		97,927.90	94,799.55	3,128.35
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 20,546.25 SOLD 10-15-01 ACQUIRED 04-25-01		20,546.25	20,443.52	102.73
FHLMC GOLD POOL C00843 6.5 08-01-2029				
PAR VALUE: 22,727.39 SOLD 10-15-01 ACQUIRED 06-20-01		22,727.39	22,647.49	79.90
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7.30% PASSTHRU CTF DUE 03-15-2027 REG				
PAR VALUE: 75,288.49 SOLD 10-15-01 ACQUIRED 06-27-01		75,288.49	76,711.92	1,423.43-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 1,683,000.00 SOLD 10-18-01 ACQUIRED 10-18-01		1,774,578.87	1,774,250.16	328.71
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00218 5.35% DUE 06-15-2004				

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02073 ACCOUNT NO. 26-09295  
 SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
 MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 01-01-01 THROUGH 12-31-01

PAGE  
 32

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,685,000.00	SOLD 10-18-01	1,738,717.80	1,685,000.00	53,717.80
	ACQUIRED 06-07-01			
UNITED STATES TREAS BDS 8.125% 15/8/2019 USD1000 8.125% DUE 08-15-2019 REG				
PAR VALUE: 320,000.00	SOLD 10-22-01	422,075.00	413,200.00	8,875.00
	ACQUIRED 04-03-01			
UNITED STATES TREAS NTS 5% DUE 08-15-2011 REG				
PAR VALUE: 35,000.00	SOLD 10-23-01	35,977.54	36,017.19	39.65-
	ACQUIRED 10-11-01			
PAR VALUE: 80,000.00	SOLD 10-23-01	82,234.37	82,375.00	140.63-
	ACQUIRED 10-11-01			
PAR VALUE: 80,000.00	SOLD 10-23-01	82,234.38	82,200.00	34.38
	ACQUIRED 10-11-01			
PAR VALUE: 85,000.00	SOLD 10-23-01	87,374.02	87,098.44	275.58
	ACQUIRED 10-12-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 105,000.00	SOLD 10-23-01	115,102.15	116,467.97	1,365.82-
	ACQUIRED 10-04-01			
SIMON PPTY GROUP L P NT DTD 01/18/2001 7.375% DUE 01-20-2006 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
33

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 580,000.00	SOLD 10-23-01 ACQUIRED 04-16-01	605,943.40	581,252.80	24,690 60
PAR VALUE: 620,000.00	SOLD 10-23-01 ACQUIRED 04-16-01	647,732.60	621,977.80	25,754 80
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 247,000.00	SOLD 10-24-01 ACQUIRED 10-04-01	271,931.56	273,977 03	2,045 47-
PAR VALUE: 414,000 00	SOLD 10-24-01 ACQUIRED 10-12-01	455,788 13	453,119 77	2,668.36
PAR VALUE: 9,000 00	SOLD 10-24-01 ACQUIRED 10-23-01	9,908.44	9,871.17	37 27
PVTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO				
PAR VALUE: 650,000.00	SOLD 10-24-01 ACQUIRED 05-10-01	674,596.00	648,628.50	25,967.50
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 311,000.00	SOLD 10-24-01 ACQUIRED 10-23-01	341,176 72	341,103.83	72.89

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
34

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 489,000 00	SOLD 10-24-01	536,448.28	537,880.90	1,432.62-
	ACQUIRED 10-24-01			
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG				
PAR VALUE: 38,061.10	SOLD 10-25-01	38,061.10	37,852.95	208.15
	ACQUIRED 04-30-01			
FNMA POOL # 357121 6 0% DUE 05-01-2016 REG				
PAR VALUE: 9,411.80	SOLD 10-25-01	9,411 80	9,423.56	11 76-
	ACQUIRED 08-24-01			
FNMA POOL # 0593104 6 0% DUE 07-01-2016 REG				
PAR VALUE: 9,398.49	SOLD 10-25-01	9,398 49	9,347 09	51 40
	ACQUIRED 06-21-01			
FNMA PREASSIGN 00370 0 0% DUE 12-31-2040 BEO				
PAR VALUE: 4,336.17	SOLD 10-25-01	4,336 17	4,516.56	180.39-
	ACQUIRED 09-24-01			
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
35

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,190,000.00 SOLD 11-02-01 ACQUIRED 10-18-01		1,282,968.75	1,278,366.80	4,601.95
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 201,000.00 SOLD 11-09-01 ACQUIRED 10-24-01		224,837.34	221,092.15	3,745.19
DETROIT EDISON SECURITIZATION FDG LLC 2001-1 BD CL A-6 6 62% DUE 03-01-2016 BEO				
PAR VALUE: 740,000.00 SOLD 11-13-01 ACQUIRED 06-12-01		799,807.03	740,115.63	59,691.40
PVTPL ERAC USA FIN CO 6 375% DUE 05-15-2003 REG				
PAR VALUE: 505,000.00 SOLD 11-14-01 ACQUIRED 05-04-01		512,373.00	507,040.20	5,332.80
CITIGROUP INC GLOBAL SR NT DTD 05/10/2001 5.75% DUE 05-10-2006 BEO				
PAR VALUE: 1,040,000.00 SOLD 11-14-01 ACQUIRED 05-03-01		1,088,505.60	1,037,992.80	50,512.80
WORLDCOM INC GA NEW 7.50000 05/16/01 05/15/11 7 5% DUE 05-15-2011 BEO				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
36

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 1,125,000.00 SOLD ACQUIRED	11-14-01 05-09-01	1,155,903.75	1,112,670.00	43,233.75
PVTPL AT&T CORP USD SR NT 144A 7 3% DUE 11-15-2011 BEO				
PAR VALUE: 550,000.00 SOLD ACQUIRED	11-15-01 11-15-01	547,706 50	548,091 50	385.00-
PVTPL AT&T CORP USD SR NT 144A 7.3% DUE 11-15-2011 BEO				
PAR VALUE: 390,000.00 SOLD ACQUIRED	11-15-01 11-15-01	388,674.00	388,646.70	27.30
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 650,000 00 SOLD ACQUIRED	11-15-01 11-13-01	713,070.32	723,125.00	10,054 68-
PAR VALUE: 306,000 00 SOLD ACQUIRED	11-15-01 11-14-01	335,691.56	337,257.42	1,565 86-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 650,000.00 SOLD ACQUIRED	11-15-01 10-24-01	704,234 37	714,974 61	10,740 24-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
37

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 345,000.00	SOLD 11-15-01	373,785.94	383,812.50	10,026.56-
	ACQUIRED 11-13-01	-		
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 37,608.75	SOLD 11-15-01	37,608.75	37,420.71	188 04
	ACQUIRED 04-25-01			
FHLMC GOLD POOL C00843 6 5 08-01-2029				
PAR VALUE: 22,361.86	SOLD 11-15-01	22,361.86	22,283 24	78 62
	ACQUIRED 06-20-01			
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7 30% PASSTHRU CTF DUE 03-15-2027 REG				
PAR VALUE: 86,859.77	SOLD 11-15-01	86,859 77	88,501 98	1,642 21-
	ACQUIRED 06-27-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 580,000.00	SOLD 11-16-01	624,950.00	639,246 09	14,296 09-
	ACQUIRED 11-14-01			
CONOCO FDG CO NT 5.45% DUE 10-15-2006 BEO				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
38

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 215,000.00 SOLD 11-16-01 ACQUIRED 10-03-01		212,291 00	214,690.40	2,399 40-
J P MORGAN CHASE & CO NT 6.75% DUE 02-01-2011 BEO				
PAR VALUE: 985,000 00 SOLD 11-16-01 ACQUIRED 06-05-01		1,021,090.40	1,000,572.85	20,517 55
PVTPL RUSSELL FRANK CO 5.625% DUE 01-15-2009 BEO				
PAR VALUE: 480,000.00 SOLD 11-16-01 ACQUIRED 04-25-01		472,209.60	453,547.20	18,662 40
CHUBB CORP NT DTD 11/20/2001 6.0% DUE 11-15-2011 BEO				
PAR VALUE: 915,000.00 SOLD 11-16-01 ACQUIRED 11-15-01		900,533 85	907,835.55	7,301.70-
CONOCO FDG CO NT 5.45% DUE 10-15-2006 BEO				
PAR VALUE: 615,000.00 SOLD 11-19-01 ACQUIRED 10-03-01		614,120.55	614,114.40	6 15
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
39

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 790,000 00	SOLD 11-19-01	859,649 61	874,801.56	15,151 95-
	ACQUIRED 11-14-01			
PAR VALUE: 35,000 00	SOLD 11-19-01	38,085 74	37,866 99	218.75
	ACQUIRED 11-16-01			
METLIFE INC SR NT 5.25% DUE 12-01-2006 BEO				
PAR VALUE: 1,010,000.00	SOLD 11-19-01	1,009,161.70	1,006,566.00	2,595.70
	ACQUIRED 11-19-01			
PEMEX FIN LTD NT 8.45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002				
PAR VALUE: 38,749.99	SOLD 11-20-01	38,749.99	40,315.48	1,565 49-
	ACQUIRED 05-03-01			
PEMEX FIN LTD NT 8 45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002				
PAR VALUE: 354,375 00	SOLD 11-26-01	382,232 42	368,687 88	13,544 54
	ACQUIRED 05-03-01			
UACSC AUTO TR 98-B AUTO RECEIVABLE BKD CTF CL A-5 6.02% DUE 01-09-2006 BEO				
PAR VALUE: 1,000,000 00	SOLD 11-26-01	1,024,921 88	1,011,250 00	13,671 88
	ACQUIRED 04-05-01			
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

## LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
40

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 56,268 39	SOLD 11-26-01	56,268.39	55,960.67	307 72
	ACQUIRED 04-30-01			
FNMA POOL # 357121 6.0% DUE 05-01-2016 REG				
PAR VALUE: 44,814 77	SOLD 11-26-01	44,814.77	44,870 79	56.02-
	ACQUIRED 08-24-01			
FNMA POOL # 0593104 6.0% DUE 07-01-2016 REG				
PAR VALUE: 19,585 10	SOLD 11-26-01	19,585 10	19,477 99	107 11
	ACQUIRED 06-21-01			
FNMA PREASSIGN 00370 0 0% DUE 12-31-2040 BEO				
PAR VALUE: 4,359 66	SOLD 11-26-01	4,359.66	4,540.86	181 20-
	ACQUIRED 09-24-01			
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				
PAR VALUE: 254,000 00	SOLD 11-27-01	268,773 67	272,861.48	4,087.81-
	ACQUIRED 10-18-01			
PAR VALUE: 205,000.00	SOLD 11-27-01	216,923.64	221,808 40	4,884.76-
	ACQUIRED 11-09-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
41

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 136,000.00	SOLD 11-27-01	143,910.31	146,093.75	2,183.44-
	ACQUIRED 11-14-01			
FORD MTR CO DEL GLOBAL LANDMARK SECS-GLOBLS 7 45% DUE 07-16-2031 BEO				
PAR VALUE: 400,000.00	SOLD 11-27-01	385,240 00	374,288.00	10,952.00
	ACQUIRED 10-22-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 239,000.00	SOLD 11-29-01	258,409.42	263,413.48	5,004 06-
	ACQUIRED 11-14-01			
PAR VALUE: 493,000.00	SOLD 11-29-01	533,036 99	535,290.16	2,253 17-
	ACQUIRED 11-15-01			
FHLMC MULTICLASS PREASSIGN 00282 0 0% DUE 12-31-2040 REG				
PAR VALUE: 1,500,000 00	SOLD 11-29-01	1,503,046.88	1,510,078.13	7,031.25-
	ACQUIRED 10-10-01			
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 135,000 00	SOLD 11-30-01	147,287 11	146,058 40	1,228 71
	ACQUIRED 11-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
42

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 410,000.00 SOLD 11-30-01 ACQUIRED 11-19-01		447,316.41	444,625.78	2,690.63
PAR VALUE: 205,000.00 SOLD 11-30-01 ACQUIRED 11-19-01		223,658.20	222,905.47	752.73
MIAMI BEACH FLA REDEV AGY TX INCREMENT REV TAXABLE A 6 7 DUE 12-01-2014/2008				
PAR VALUE: 35,000.00 CALLED 12-03-01 ACQUIRED 05-18-01		35,000.00	34,973.75	26.25
CHUGACH ELEC ASSN INC 2001 SER A BD 6.55% DUE 03-15-2011 BEO				
PAR VALUE: 745,000.00 SOLD 12-04-01 ACQUIRED 04-12-01		784,224.25	743,770.75	40,453.50
SIMON PPTY GROUP L P SIMON PROPERTY GROUP LP 6.375% DUE 11-15-2007 BEO				
PAR VALUE: 1,099,000.00 SOLD 12-05-01 ACQUIRED 10-23-01		1,079,426.81	1,090,581.66	11,154.85-
PAR VALUE: 255,000.00 SOLD 12-05-01 ACQUIRED 11-21-01		250,458.45	250,236.60	221.85
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
43

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 620,000 00	SOLD 12-07-01 ACQUIRED 11-19-01	662,164 84	674,153.12	11,988 28-
PAR VALUE: 514,000 00	SOLD 12-07-01 ACQUIRED 12-05-01	548,956.02	555,682.19	6,726.17-
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				
PAR VALUE: 119,000 00	SOLD 12-11-01 ACQUIRED 11-14-01	126,242.27	127,832.03	1,589.76-
PAR VALUE: 160,000 00	SOLD 12-11-01 ACQUIRED 11-19-01	169,737 50	170,393 75	656 25-
PAR VALUE: 251,000.00	SOLD 12-11-01 ACQUIRED 11-26-01	266,275.70	265,608 98	666.72
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 463,000.00	SOLD 12-11-01 ACQUIRED 11-15-01	492,968 40	502,716 72	9,748.32-
PAR VALUE: 12,000 00	SOLD 12-11-01 ACQUIRED 11-16-01	12,776.72	12,924.37	147 65-
UNITED STATES TREAS BDS DTD 02/15/1996 6 0% DUE 02-15-2026 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
44

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 284,000 00	SOLD 12-13-01	290,434.38	296,791.10	6,356.72-
	ACQUIRED 11-27-01			
FHLMC GOLD GROUP C29245 6 5 07-01-2029				
PAR VALUE: 58,870 27	SOLD 12-17-01	58,870 27	58,575 92	294.35
	ACQUIRED 04-25-01			
FHLMC GOLD POOL C00843 6.5 08-01-2029				
PAR VALUE 40,471.46	SOLD 12-17-01	40,471.46	40,329.18	142.28
	ACQUIRED 06-20-01			
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7 30% PASSTHRU CTF DUE 03-15-2027 REG				
PAR VALUE: 76,629.33	SOLD 12-17-01	76,629 33	78,078.11	1,448.78-
	ACQUIRED 06-27-01			
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.684% DUE 09-15-2013 BEO				
PAR VALUE: 29,160.60	SOLD 12-18-01	29,160.60	29,160.60	0.00
	ACQUIRED 06-04-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO. 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
45

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 391,000.00	SOLD 12-18-01	413,787.97	421,119.22	7,331.25-
	ACQUIRED 11-16-01			
PAR VALUE: 154,000.00	SOLD 12-18-01	162,975.31	165,646.25	2,670 94-
	ACQUIRED 11-16-01			
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG				
PAR VALUE: 45,830.96	SOLD 12-26-01	45,830.96	45,580.32	250.64
	ACQUIRED 04-30-01			
FNMA POOL # 357121 6.0% DUE 05-01-2016 REG				
PAR VALUE: 40,136.80	SOLD 12-26-01	40,136 80	40,186.97	50 17-
	ACQUIRED 08-24-01			
FNMA POOL # 0593104 6.0% DUE 07-01-2016 REG				
PAR VALUE: 30,958.49	SOLD 12-26-01	30,958 49	30,789.19	169.30
	ACQUIRED 06-21-01			
FNMA PREASSIGN 00370 0.0% DUE 12-31-2040 BEO				
PAR VALUE: 4,383.27	SOLD 12-26-01	4,383.27	4,565 45	182.18-
	ACQUIRED 09-24-01			
CMO CWMBS INC PASS THRU CTFS 2001-24 CHL MTG PASSTHRU CTF CL 2-A-7 6.25% DUE 01-25-2032 BEO				



**The Northern Trust Company**  
50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
46

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
PAR VALUE: 6,424.27	SOLD 12-26-01	6,424 27	6,629.80	205.53-
	ACQUIRED 11-02-01			
<u>SUB-TOTAL</u>		146,805,178 82	146,717,322.45	87,856 37
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		146,805,178 82	146,717,322.45	87,856.37

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02073 ACCOUNT NO 26-09295  
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET  
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
47

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	87,856.37
---	-----------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	87,856.37
---	-----------

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09296  
SS870 AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
1

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
KEANE INC COM				
SHARES: 2,200 00	SOLD 06-08-01 ACQUIRED 05-23-01	42,983.26	44,489.06	1,505.80-
WEATHERFORD INTL INC NEW COM				
SHARES: 4,000.00	SOLD 06-29-01 ACQUIRED 05-22-01	192,913 56	234,840 00	41,926 44-
WEATHERFORD INTL INC NEW COM				
SHARES. 300 00	SOLD 07-09-01 ACQUIRED 05-22-01	14,006 53	17,613 00	3,606 47-
SHARES 3,400 00	SOLD 07-09-01 ACQUIRED 06-07-01	158,740.71	179,554 00	20,813 29-
FACTORY 2-U STORES INC COM				
SHARES: 1,900 00	SOLD 07-10-01 ACQUIRED 05-24-01	36,118 75	61,180 00	25,061.25-
SHARES. 2,050 00	SOLD 07-10-01 ACQUIRED 06-11-01	38,970 22	65,210 50	26,240 28-
MERCURY COMPUTER SYS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09296  
SS870 AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 900.00 SOLD 07-12-01 ACQUIRED 05-29-01		45,644.40	45,774.00	129.60-
GRANT PRIDECO INC COM STK ISIN# US38821G1013				
SHARES: 6,300.00 SOLD 07-16-01 ACQUIRED 05-30-01		76,197.20	138,600.00	62,402.80-
AMERICREDIT CORP COM				
SHARES: 17,000.00 SOLD 08-10-01 ACQUIRED 05-23-01		1,023,476.38	903,959.70	119,516.68
OPTIMAL ROBOTICS CORP CL A NEW				
SHARES: 1,700.00 SOLD 08-13-01 ACQUIRED 06-05-01		87,654.34	53,827.61	33,826.73
#REORG PROFIT RECOVERY GROUP N/C TO PRG-SCHULTZ INTL INC 2693973 EFF 1/24/02				
SHARES: 2,900.00 SOLD 08-17-01 ACQUIRED 05-29-01		38,496.21	25,230.00	13,266.21
AFFILIATED COMPUTER SVCS INC CL A COMMON STOCK				
SHARES: 1,900.00 SOLD 08-27-01 ACQUIRED 05-23-01		163,394.55	137,264.17	26,130.38
HOOPER HOLMES INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09296  
SS870 AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
3

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 10,700 00	SOLD 08-30-01 ACQUIRED 05-24-01	64,197 86	105,699 95	41,502 09-
INSITUFORM TECHNOLOGIES INC CL A COMMON STOCK				
SHARES: 1,600.00	SOLD 08-30-01 ACQUIRED 05-22-01	48,798.37	56,000 00	7,201.63-
SHARES: 9,450 00	SOLD 08-30-01 ACQUIRED 05-23-01	288,215 39	330,277 50	42,062 11-
SICOR INC COM				
SHARES 3,450 00	SOLD 08-30-01 ACQUIRED 05-23-01	86,513 45	57,646 39	28,867.06
K.V PHARMACEUTICAL, CLASS A STOCK				
SHARES: 6,400 00	SOLD 10-03-01 ACQUIRED 05-24-01	187,833 73	144,320 00	43,513.73
RSA SEC INC COM COM USD0.01				
SHARES: 9,000.00	SOLD 10-16-01 ACQUIRED 05-24-01	94,384 35	281,396.70	187,012.35-
SHARES: 1,000.00	SOLD 10-16-01 ACQUIRED 07-05-01	10,487.15	26,771 70	16,284 55-
CREDENCE SYS CORP DEL				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09296  
SS870 AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	5,700.00	SOLD	10-18-01	67,713 74	148,200.00	80,486 26-
		ACQUIRED	05-22-01			
SHAW GROUP INC COM						
SHARES	7,200.00	SOLD	10-30-01	189,881 43	263,964.96	74,083 53-
		ACQUIRED	06-20-01			
REHABCARE GROUP INC COM						
SHARES:	7,000.00	SOLD	10-31-01	174,994.16	276,497 90	101,503 74-
		ACQUIRED	09-07-01			
CHRISTOPHER & BANKS CORP COM						
SHARES:	1,900 00	SOLD	11-01-01	62,246 67	85,129.88	22,883 21-
		ACQUIRED	05-23-01			
SHARES:	2,000.00	SOLD	11-01-01	65,522.82	86,600 00	21,077 18-
		ACQUIRED	05-24-01			
PLATO LEARNING INC COM STK						
SHARES	0 67	SOLD	11-05-01	17.09	10 55	6 54
		ACQUIRED	05-23-01			
RADISYS CORP COM						
SHARES:	2,500.00	SOLD	11-06-01	33,813.87	63,750.00	29,936.13-
		ACQUIRED	05-24-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09296  
SS870 AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
5

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	8,800 00	SOLD	11-06-01	119,024.84	218,775 04	99,750 20-
		ACQUIRED	05-29-01			
EMMIS COMMUNICATIONS CORP						
SHARES:	5,200.00	SOLD	11-07-01	74,427.72	166,920 00	92,492.28-
		ACQUIRED	05-22-01			
SHARES:	5,100 00	SOLD	11-07-01	72,996 41	153,000 00	80,003 59-
		ACQUIRED	06-15-01			
TRIQUINT SEMICONDUCTOR INC COM						
SHARES:	5,400.00	SOLD	11-26-01	93,343.98	136,728 00	43,384 02-
		ACQUIRED	05-23-01			
CHESAPEAKE ENERGY CORP COM						
SHARES	10,800 00	SOLD	11-28-01	67,497 75	99,360 00	31,862 25-
		ACQUIRED	05-22-01			
OPTIMAL ROBOTICS CORP CL A NEW						
SHARES:	1,600 00	SOLD	12-18-01	53,582 21	50,661.28	2,920 93
		ACQUIRED	06-05-01			
SHARES:	1,300 00	SOLD	12-18-01	43,535 55	40,622 92	2,912.63
		ACQUIRED	06-11-01			
SKYWEST INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09296  
SS870 AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,700.00	SOLD 12-19-01 ACQUIRED 05-23-01	92,624 56	108,040 00	15,415 44-
HNC SOFTWARE INC COM				
SHARES: 2,400 00	SOLD 12-20-01 ACQUIRED 08-21-01	49,934.89	50,490 96	556.07-
HNC SOFTWARE INC COM				
SHARES: 2,800.00	SOLD 12-21-01 ACQUIRED 08-21-01	58,059 98	58,906 12	846 14-
SHARES: 5,200 00	SOLD 12-21-01 ACQUIRED 08-23-01	107,825.69	109,571.80	1,746 11-
ACXION CORP COM				
SHARES: 5,000.00	SOLD 12-26-01 ACQUIRED 05-22-01	88,784 04	97,250.00	8,465.96-
<u>SUB-TOTAL</u>		4,214,853 81	5,124,133 69	909,279 88-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		4,214,853 81	5,124,133 69	909,279 88-

END OF SALES SCHEDULE



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064  
SS870

ACCOUNT NO. 26-09296  
AAB

LUMINA FOUNDATION KALMAR INVESTMENTS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
7

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	909,279 88-
---	-------------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	909,279 88-
---	-------------

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
IIS RES INC COM				
SHARES: 4,600.00	SOLD 05-18-01 ACQUIRED 05-11-01	300,849 75	248,135.96	52,713 79
CARREKER CORPORATION COM				
SHARES: 1,000.00	SOLD 05-23-01 ACQUIRED 05-11-01	13,814.53	18,426 80	4,612 27-
CARREKER CORPORATION COM				
SHARES 6,400.00	SOLD 05-23-01 ACQUIRED 05-11-01	87,234 85	117,931 52	30,696 67-
FORWARD AIR CORP COM				
SHARES: 2,700 00	SOLD 05-24-01 ACQUIRED 05-11-01	88,603.75	92,474 19	3,870.44-
SEMTECH CORP				
SHARES: 4,200.00	SOLD 05-24-01 ACQUIRED 05-11-01	106,382 45	127,037 40	20,654 95-
CARREKER CORPORATION COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,900 00	SOLD	05-25-01	24,756 17	35,010 92	10,254 75-
		ACQUIRED	05-11-01			
CARREKER CORPORATION COM						
SHARES:	1,300.00	SOLD	05-29-01	15,137.99	23,954 84	8,816 85-
		ACQUIRED	05-11-01			
SHARES	2,300 00	SOLD	05-29-01	26,782 61	41,561 00	14,778.39-
		ACQUIRED	05-17-01			
MEDICIS PHARMACEUTICAL CORP CL A NEW						
SHARES	3,600 00	SOLD	05-29-01	194,512.31	192,560.04	1,952 27
		ACQUIRED	05-11-01			
SHARES:	1,100.00	SOLD	05-29-01	59,434.32	58,207 60	1,226 72
		ACQUIRED	05-14-01			
SEMTECH CORP						
SHARES	1,800 00	SOLD	05-29-01	48,248 83	54,444.60	6,195.77-
		ACQUIRED	05-11-01			
SHARES	1,900 00	SOLD	05-29-01	50,929.32	54,932 23	4,002 91-
		ACQUIRED	05-15-01			
CARREKER CORPORATION COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
3

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 700 00 SOLD 05-30-01	05-17-01	7,649.56	12,649 00	4,999.44-
ACQUIRED				
SHARES: 2,100 00 SOLD 05-30-01	05-17-01	22,948 66	37,901 43	14,952 77-
ACQUIRED				
FORWARD AIR CORP COM				
SHARES: 300 00 SOLD 05-30-01	05-11-01	9,270 02	10,274 91	1,004 89-
ACQUIRED				
SHARES: 3,000.00 SOLD 05-30-01	05-15-01	92,700 21	103,371 90	10,671.69-
ACQUIRED				
ILEX ONCOLOGY INC COM				
SHARES: 800 00 SOLD 05-30-01	05-11-01	17,831 40	16,072 00	1,759 40
ACQUIRED				
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 500 00 SOLD 05-30-01	05-11-01	12,549 58	11,871 20	678 38
ACQUIRED				
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 2,000.00 SOLD 05-30-01	05-11-01	50,778.30	47,484 80	3,293.50
ACQUIRED				
SEMTECH CORP				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,600.00	SOLD	05-30-01	39,770 67	46,258.72	6,488.05-
		ACQUIRED	05-15-01			
SHARES	2,100 00	SOLD	05-30-01	52,199 01	59,626 98	7,427 97-
		ACQUIRED	05-16-01			
TARO PHARMACEUTICAL INDUSTRIES ORD ILSI						
SHARES	800 00	SOLD	05-30-01	51,408 74	44,745.76	6,662 98
		ACQUIRED	05-11-01			
KANSAS CITY SOUTHN INDS INC COM NEW						
SHARES	1,000.00	SOLD	05-30-01	16,259 45	13,245 00	3,014.45
		ACQUIRED	05-11-01			
CARREKER CORPORATION COM						
SHARES	900 00	SOLD	05-31-01	9,629 67	16,243 47	6,613 80-
		ACQUIRED	05-17-01			
EMBARCADERO TECHNOLOGIES INC COM STK						
SHARES	900.00	SOLD	05-31-01	25,001.16	27,039 60	2,038 44-
		ACQUIRED	05-11-01			
KANSAS CITY SOUTHN INDS INC COM NEW						
SHARES	2,000.00	SOLD	05-31-01	32,238 92	26,490 00	5,748 92
		ACQUIRED	05-11-01			
RARE HOSPITALITY INTL INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
5

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	2,000 00	SOLD	05-31-01	48,462 98	51,660.00	3,197 02-
		ACQUIRED	05-11-01			
SHARES:	800 00	SOLD	05-31-01	19,385 19	20,784 00	1,398 81-
		ACQUIRED	05-14-01			
SEMTECH CORP						
SHARES:	2,900 00	SOLD	05-31-01	78,418 89	82,342 02	3,923 13-
		ACQUIRED	05-16-01			
SHARES:	4,700.00	SOLD	05-31-01	127,092 69	136,458 86	9,366.17-
		ACQUIRED	05-16-01			
CARREKER CORPORATION COM						
SHARES:	2,800.00	SOLD	06-01-01	28,148 30	50,497.16	22,348 86-
		ACQUIRED	05-17-01			
FORWARD AIR CORP COM						
SHARES	4,800 00	SOLD	06-01-01	143,886 72	165,395 04	21,508 32-
		ACQUIRED	05-15-01			
RARE HOSPITALITY INTL INC COM						
SHARES:	200 00	SOLD	06-01-01	4,765.56	5,196 00	430.44-
		ACQUIRED	05-14-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

x LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,000 00	SOLD 06-01-01	47,655.61	52,020 00	4,364 39-
	ACQUIRED 05-14-01			
SHARES: 2,400 00	SOLD 06-01-01	57,186 73	63,360 00	6,173 27-
	ACQUIRED 05-15-01			
SHARES: 1,900 00	SOLD 06-01-01	45,272 83	49,590 00	4,317 17-
	ACQUIRED 05-15-01			
CARREKER CORPORATION COM				
SHARES: 200 00	SOLD 06-04-01	2,055 17	3,606 94	1,551 77-
	ACQUIRED 05-17-01			
SHARES: 3,000.00	SOLD 06-04-01	30,827 57	54,410 10	23,582 53-
	ACQUIRED 05-17-01			
SHARES: 9,500 00	SOLD 06-04-01	97,620.64	173,827 20	76,206 56-
	ACQUIRED 05-18-01			
RARE HOSPITALITY INTL INC COM				
SHARES: 100 00	SOLD 06-04-01	2,315 17	2,610 00	294 83-
	ACQUIRED 05-15-01			
SHARES 1,200.00	SOLD 06-04-01	27,782 07	32,358.72	4,576 65-
	ACQUIRED 05-16-01			
RARE HOSPITALITY INTL INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

x LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
7

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,800 00	SOLD 06-04-01 ACQUIRED 05-16-01	87,670 67	102,469.28	14,798 61-
SHARES: 1,500.00	SOLD 06-04-01 ACQUIRED 05-16-01	34,606 85	40,470 00	5,863.15-
SHARES: 5,000.00	SOLD 06-04-01 ACQUIRED 05-16-01	115,356 15	133,775 00	18,418 85-
EMBARCADERO TECHNOLOGIES INC COM STK				
SHARES: 1,100 00	SOLD 06-05-01 ACQUIRED 05-11-01	31,487 22	33,048 40	1,561.18-
SHARES: 2,000 00	SOLD 06-05-01 ACQUIRED 05-18-01	57,249 49	62,716 00	5,466 51-
MEDICIS PHARMACEUTICAL CORP CL A NEW				
SHARES: 900 00	SOLD 06-05-01 ACQUIRED 05-14-01	48,562 02	47,624 40	937 62
SHARES: 3,900 00	SOLD 06-05-01 ACQUIRED 05-15-01	210,435 42	207,551 76	2,883 66
EMBARCADERO TECHNOLOGIES INC COM STK				
SHARES: 1,800.00	SOLD 06-06-01 ACQUIRED 05-18-01	51,154 29	56,444 40	5,290 11-
MEDICIS PHARMACEUTICAL CORP CL A NEW				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
8

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,000 00	SOLD 06-06-01	52,468 25	53,218.40	750.15-
	ACQUIRED 05-15-01			
EMBARCADERO TECHNOLOGIES INC COM STK				
SHARES: 4,200 00	SOLD 06-12-01	111,573 90	131,703 60	20,129.70-
	ACQUIRED 05-18-01			
SHARES 7,000 00	SOLD 06-12-01	185,956 50	241,640.00	55,683 50-
	ACQUIRED 05-21-01			
VERITY INC COM				
SHARES: 7,500 00	SOLD 06-12-01	179,258 27	160,173 00	19,085 27
	ACQUIRED 05-11-01			
NEWPORT CORP COM				
SHARES: 1,600 00	SOLD 06-14-01	42,795 69	69,184 00	26,388 31-
	ACQUIRED 05-11-01			
BARNES & NOBLE INC COM				
SHARES. 3,200 00	SOLD 06-15-01	116,512 91	105,239 68	11,273 23
	ACQUIRED 05-11-01			
NEWPORT CORP COM				
SHARES: 1,300 00	SOLD 06-15-01	32,944 15	56,212.00	23,267.85-
	ACQUIRED 05-11-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
9

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	600.00	SOLD 06-15-01 ACQUIRED 05-15-01	15,204 99	22,292 10	7,087 11-
CHRISTOPHER & BANKS CORP COM					
SHARES:	600 00	SOLD 06-18-01 ACQUIRED 05-11-01	19,206 56	23,958 00	4,751 44-
SHARES:	4,000 00	SOLD 06-18-01 ACQUIRED 05-15-01	128,043 73	165,200 00	37,156.27-
SHARES:	3,100 00	SOLD 06-18-01 ACQUIRED 05-15-01	99,233 89	128,549 25	29,315 36-
NEWPORT CORP COM					
SHARES:	700 00	SOLD 06-18-01 ACQUIRED 05-15-01	15,133.29	26,007 45	10,874 16-
SHARES:	5,000 00	SOLD 06-18-01 ACQUIRED 05-18-01	108,094 89	192,972 00	84,877 11-
SHARES:	600.00	SOLD 06-18-01 ACQUIRED 05-31-01	12,971 39	19,086 00	6,114 61-
SHARES:	800 00	SOLD 06-18-01 ACQUIRED 06-06-01	17,295.18	26,321.04	9,025 86-
NEWPORT CORP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
10

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	1,000 00	SOLD	06-18-01	21,462 58	37,153 50	15,690 92-
		ACQUIRED	05-15-01			
CYTYC CORP COM						
SHARES:	3,900.00	SOLD	06-19-01	96,521 78	88,677 81	7,843 97
		ACQUIRED	05-11-01			
SHARES:	800 00	SOLD	06-19-01	19,799 34	18,014 24	1,785 10
		ACQUIRED	05-14-01			
ILEX ONCOLOGY INC COM						
SHARES:	1,200 00	SOLD	06-19-01	25,059 12	24,108 00	951 12
		ACQUIRED	05-11-01			
SHARES:	1,700 00	SOLD	06-19-01	35,500 43	32,677 23	2,823 20
		ACQUIRED	05-15-01			
CYTYC CORP COM						
SHARES:	1,900.00	SOLD	06-20-01	45,940.46	42,783 82	3,156 64
		ACQUIRED	05-14-01			
MENTOR GRAPHICS CORP COM						
SHARES.	4,700 00	SOLD	06-20-01	101,958.40	126,976 61	25,018 21-
		ACQUIRED	05-11-01			
ARQULE INC COM						

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
11

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 800 00 SOLD 06-21-01	06-21-01	16,551 44	13,754 64	2,796.80
ACQUIRED 05-11-01	05-11-01			
FLOWSERVE CORP COM				
SHARES: 1,600.00 SOLD 06-21-01	06-21-01	51,422 28	46,795 68	4,626.60
ACQUIRED 05-11-01	05-11-01			
ILEX ONCOLOGY INC COM				
SHARES: 900 00 SOLD 06-21-01	06-21-01	20,141 32	17,299 71	2,841 61
ACQUIRED 05-15-01	05-15-01			
MENTOR GRAPHICS CORP COM				
SHARES: 800 00 SOLD 06-21-01	06-21-01	17,519 41	21,613 04	4,093 63-
ACQUIRED 05-11-01	05-11-01			
RUDOPH TECHNOLOGIES INC COM				
SHARES 1,000 00 SOLD 06-21-01	06-21-01	40,848 63	46,267 60	5,418 97-
ACQUIRED 05-11-01	05-11-01			
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1				
SHARES: 900 00 SOLD 06-21-01	06-21-01	71,160.62	50,338.98	20,821 64
ACQUIRED 05-11-01	05-11-01			
VERITY INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
12

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	800 00	SOLD	06-21-01	14,295 52	17,085 12	2,789 60-
		ACQUIRED	05-11-01			
SHARES:	1,000 00	SOLD	06-21-01	17,869.40	20,212 50	2,343 10-
		ACQUIRED	05-14-01			
ILEX ONCOLOGY INC COM						
SHARES:	2,800.00	SOLD	06-22-01	62,335.16	53,821 32	8,513 84
		ACQUIRED	05-15-01			
MENTOR GRAPHICS CORP COM						
SHARES:	2,800.00	SOLD	06-22-01	56,035 37	75,645 64	19,610 27-
		ACQUIRED	05-11-01			
RUDOPH TECHNOLOGIES INC COM						
SHARES:	900 00	SOLD	06-22-01	37,452 25	41,640.84	4,188 59-
		ACQUIRED	05-11-01			
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1						
SHARES:	1,400 00	SOLD	06-22-01	108,706 37	78,305 08	30,401.29
		ACQUIRED	05-11-01			
TWEETER HOME ENTMT GROUP INC COM						
SHARES:	1,900 00	SOLD	06-22-01	62,014.50	54,269 70	7,744 80
		ACQUIRED	05-23-01			
ILEX ONCOLOGY INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
13

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	2,100 00	SOLD 06-25-01 ACQUIRED 05-15-01	47,108.36	40,365 99	6,742 37
SHARES:	600 00	SOLD 06-25-01 ACQUIRED 05-15-01	13,459 53	11,628.06	1,831 47
MENTOR GRAPHICS CORP COM					
SHARES:	1,100 00	SOLD 06-25-01 ACQUIRED 05-11-01	21,927 77	29,717 93	7,790 16-
SHARES:	900.00	SOLD 06-25-01 ACQUIRED 05-14-01	17,940 90	23,138 01	5,197 11-
MENTOR GRAPHICS CORP COM					
SHARES:	3,600 00	SOLD 06-26-01 ACQUIRED 05-14-01	65,172 95	92,552 04	27,379.09-
SHARES:	4,500 00	SOLD 06-26-01 ACQUIRED 05-14-01	81,466 18	116,595.00	35,128 82-
SHARES:	5,000 00	SOLD 06-26-01 ACQUIRED 05-15-01	90,517 98	128,650 00	38,132 02-
SHARES:	1,200 00	SOLD 06-26-01 ACQUIRED 05-17-01	21,724 32	32,640.00	10,915 68-
RUDOPH TECHNOLOGIES INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
14

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	600 00	SOLD	06-26-01	23,299.26	27,760.56	4,461.30-
		ACQUIRED	05-11-01			
SHARES	2,000 00	SOLD	06-26-01	77,664 21	89,055 00	11,390 79-
		ACQUIRED	05-15-01			
SHARES:	2,200 00	SOLD	06-26-01	85,430 63	92,400.00	6,969.37-
		ACQUIRED	05-16-01			
SHARES:	2,300.00	SOLD	06-26-01	89,313 84	97,520 00	8,206 16-
		ACQUIRED	05-16-01			
MENTOR GRAPHICS CORP COM						
SHARES:	800 00	SOLD	06-27-01	13,001 65	21,760 00	8,758 35-
		ACQUIRED	05-17-01			
SHARES:	2,500 00	SOLD	06-27-01	40,630 14	68,439 00	27,808 86-
		ACQUIRED	05-17-01			
SHARES.	1,300.00	SOLD	06-27-01	21,127 67	35,175 01	14,047.34-
		ACQUIRED	05-21-01			
VERITY INC COM						
SHARES:	1,000 00	SOLD	06-28-01	19,126.26	20,212.50	1,086.24-
		ACQUIRED	05-14-01			
SHARES	4,000.00	SOLD	06-28-01	76,505 05	62,568 00	13,937.05
		ACQUIRED	05-17-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
15

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	2,600.00	SOLD	06-28-01	49,728 28	40,488.50	9,239.78
		ACQUIRED	05-17-01			
VERITY INC COM						
SHARES:	1,400.00	SOLD	06-29-01	27,203.19	21,801 50	5,401 69
		ACQUIRED	05-17-01			
SHARES:	2,500 00	SOLD	06-29-01	48,577 13	38,580 00	9,997 13
		ACQUIRED	05-17-01			
SHARES	3,200 00	SOLD	06 29-01	62,178 73	50,076 16	12,102 57
		ACQUIRED	05-17-01			
VERITY INC COM						
SHARES:	800 00	SOLD	07-02-01	15,823 47	12,519.04	3,304 43
		ACQUIRED	05-17-01			
PERFORMANCE FOOD GROUP CO COM						
SHARES:	1,900 00	SOLD	07-06-01	54,877 77	49,705.14	5,172 63
		ACQUIRED	05-11-01			
SWIFT TRANSN INC COM						
SHARES:	3,200.00	SOLD	07-06-01	59,968 88	56,936 64	3,032 24
		ACQUIRED	05-11-01			
TOMMY HILFIGER COM STK USD0 01						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
16

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	4,100 00	SOLD	07-06-01	51,751 34	52,946 58	1,195.24-
		ACQUIRED	05-11-01			
TOMMY HILFIGER COM STK USD0 01						
SHARES:	5,500 00	SOLD	07-09-01	70,432 30	71,025 90	593.60-
		ACQUIRED	05-11-01			
SHARES:	2,000 00	SOLD	07-09-01	25,611 74	26,280 00	668 26-
		ACQUIRED	05-15-01			
CORPORATE EXECUTIVE BRD CO COMMON STOCK						
SHARES:	1,000 00	SOLD	07-10-01	38,328 72	34,590.00	3,738 72
		ACQUIRED	05-11-01			
COST PLUS INC CALIF COM						
SHARES:	1,000.00	SOLD	07-10-01	27,109.09	25,672 00	1,437 09
		ACQUIRED	05-11-01			
GUITAR CTR INC COM						
SHARES:	2,000 00	SOLD	07-10-01	33,102 89	36,830 40	3,727 51-
		ACQUIRED	05-11-01			
SWIFT TRANSN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
17

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	2,600.00	SOLD	07-10-01	50,934.12	46,261 02	4,673 10
		ACQUIRED	05-11-01			
GREY WOLF INC COM						
SHARES:	20,100.00	SOLD	07-11-01	57,039 89	125,600 88	68,560 99-
		ACQUIRED	05-11-01			
SHARES:	4,000 00	SOLD	07-11-01	11,351 22	24,400 00	13,048 78-
		ACQUIRED	05-14-01			
SHARES:	15,000 00	SOLD	07-11-01	42,567 08	95,475.00	52,907 92-
		ACQUIRED	05-15-01			
SHARES:	9,700 00	SOLD	07-11-01	27,526 71	63,341.00	35,814 29-
		ACQUIRED	05-16-01			
SHARES:	10,000 00	SOLD	07-11-01	28,378 05	64,873.00	36,494 95-
		ACQUIRED	05-16-01			
SHARES:	5,000 00	SOLD	07-11-01	14,189 03	29,610 00	15,420 97-
		ACQUIRED	06-07-01			
SHARES:	2,400 00	SOLD	07-11-01	6,810 73	11,012 40	4,201.67-
		ACQUIRED	06-25-01			
SHARES	1,600.00	SOLD	07-11-01	4,540.49	7,616 00	3,075 51-
		ACQUIRED	06-26-01			
GUITAR CTR INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
18

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	2,500 00	SOLD	07-11-01	38,019.73	46,038 00	8,018.27-
		ACQUIRED	05-11-01			
TOMMY HILFIGER COM STK USD0 01						
SHARES.	500 00	SOLD	07-11-01	6,440.74	6,570 00	129.26-
		ACQUIRED	05-15-01			
SHARES.	2,500.00	SOLD	07-11-01	32,203.67	32,875 00	671 33-
		ACQUIRED	05-15-01			
SHARES:	7,000 00	SOLD	07-11-01	90,170 29	92,470 00	2,299 71-
		ACQUIRED	05-16-01			
SHARES	7,100 00	SOLD	07-11-01	91,458.44	93,788.16	2,329.72-
		ACQUIRED	05-16-01			
CYMER INC COM						
SHARES	100.00	SOLD	07-13-01	2,441 30	3,161.00	719 70-
		ACQUIRED	05-11-01			
SHARES:	3,000.00	SOLD	07-13-01	73,238.95	94,922.40	21,683.45-
		ACQUIRED	05-11-01			
CYMER INC COM						
SHARES	800.00	SOLD	07-16-01	18,079 40	25,312 64	7,233.24-
		ACQUIRED	05-11-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
19

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	2,000.00	SOLD	07-16-01	45,198 48	61,964 00	16,765 52-
		ACQUIRED	05-14-01			
SHARES:	800.00	SOLD	07-16-01	18,079.40	24,591 36	6,511 96-
		ACQUIRED	05-15-01			
CYMER INC COM						
SHARES	5,800 00	SOLD	07-17-01	127,698 40	178,287 36	50,588 96-
		ACQUIRED	05-15-01			
SHARES:	1,500.00	SOLD	07-17-01	33,025 45	39,480.95	6,455.50-
		ACQUIRED	07-03-01			
SHARES:	800 00	SOLD	07-17-01	17,613.57	19,328 00	1,714 43-
		ACQUIRED	07-09-01			
SHARES.	1,800 00	SOLD	07-17-01	39,630 54	46,511 10	6,880.56-
		ACQUIRED	07-12-01			
STERLING BANCSHARES INC COM						
SHARES:	1,600 00	SOLD	07-18-01	30,873 05	28,985.60	1,887.45
		ACQUIRED	05-11-01			
#REORG UROCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01						
SHARES:	1,500.00	SOLD	07-19-01	25,895 13	18,600 00	7,295 13
		ACQUIRED	05-11-01			
INFORMATICA CORP COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
20

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,800 00 SOLD ACQUIRED	07-20-01 05-23-01	14,417.16	40,516 20	26,099 04-
SHARES: 2,000 00 SOLD ACQUIRED	07-20-01 05-23-01	16,019 06	46,088 00	30,068.94-
SHARES: 3,000 00 SOLD ACQUIRED	07-20-01 05-24-01	24,028 60	65,105 10	41,076 50-
SHARES: 1,900 00 SOLD ACQUIRED	07-20-01 05-25-01	15,218 11	40,878 50	25,660 39-
SHARES: 3,500 00 SOLD ACQUIRED	07-20-01 05-29-01	28,033 37	72,732 10	44,698 73-
SHARES: 5,100 00 SOLD ACQUIRED	07-20-01 05-30-01	40,848 62	99,895 23	59,046 61-
SHARES: 1,000 00 SOLD ACQUIRED	07-20-01 05-31-01	8,009 53	19,030 00	11,020 47-
SHARES: 900.00 SOLD ACQUIRED	07-20-01 06-01-01	7,208 58	18,099 00	10,890 42-
SHARES: 2,800 00 SOLD ACQUIRED	07-20-01 06-05-01	22,426 69	62,360 76	39,934 07-
SHARES: 3,800.00 SOLD ACQUIRED	07-20-01 06-06-01	30,436 23	84,132 00	53,695.77-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
21

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,800 00	SOLD 07-20-01	30,436 22	66,671 00	36,234 78-
	ACQUIRED 06-13-01			
SHARES: 1,800.00	SOLD 07-20-01	14,417.16	27,225 00	12,807 84-
	ACQUIRED 06-18-01			
SHARES: 2,800 00	SOLD 07-20-01	22,426 69	43,773.24	21,346 55-
	ACQUIRED 07-12-01			
SHARES: 4,300 00	SOLD 07-20-01	34,441.00	58,680.81	24,239 81-
	ACQUIRED 07-18-01			
INFORMATICA CORP COM				
SHARES: 200 00	SOLD 07-20-01	1,675.56	4,501 80	2,826.24-
	ACQUIRED 05-23-01			
#REORG UROCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01				
SHARES: 3,600.00	SOLD 07-20-01	61,516.54	44,640 00	16,876 54
	ACQUIRED 05-11-01			
SHARES: 200.00	SOLD 07-20-01	3,417.59	2,820 00	597 59
	ACQUIRED 05-14-01			
BARNES & NOBLE INC COM				
SHARES: 3,000 00	SOLD 07-23-01	113,754.40	98,662.20	15,092 20
	ACQUIRED 05-11-01			
CHRISTOPHER & BANKS CORP COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
22

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00 SOLD 07-23-01 ACQUIRED 05-15-01	28,528 45	37,320.75	8,792 30-	
SHARES: 600 00 SOLD 07-23-01 ACQUIRED 05-16-01	19,018.96	24,749 76	5,730 80-	
CYTYC CORP COM				
SHARES: 2,300.00 SOLD 07-23-01 ACQUIRED 05-14-01	59,957 85	51,790 94	8,166 91	
SHARES: 1,700 00 SOLD 07-23-01 ACQUIRED 05-15-01	44,316 67	37,910.00	6,406 67	
FIRST HORIZON PHARMACEUTICAL CORP COM				
SHARES: 900 00 SOLD 07-23-01 ACQUIRED 05-11-01	28,835 03	21,737 70	7,097 33	
PERFORMANCE FOOD GROUP CO COM				
SHARES: 2,400 00 SOLD 07-23-01 ACQUIRED 05-11-01	73,055 24	62,785 44	10,269 80	
PHARMACEUTICAL PROD DEV INC COMMON STOCK				
SHARES: 1,800 00 SOLD 07-23-01 ACQUIRED 05-11-01	66,507 78	56,184 75	10,323.03	

#REORG PUBLIC SERVICE CO N M NAME CHANGE  
TO PNM RES 2693878 EFF 12/31/01

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
23

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,200 00	SOLD 07-23-01 ACQUIRED 05-11-01	61,590 68	82,523.32	20,932 64-
STERLING BANCSHARES INC COM				
SHARES: 2,300 00	SOLD 07-23-01 ACQUIRED 05-11-01	46,775.84	41,666.80	5,109 04
SWIFT TRANSN INC COM				
SHARES: 900 00	SOLD 07-23-01 ACQUIRED 05-11-01	18,512 38	16,013 43	2,498 95
#REORG UROCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01				
SHARES: 800 00	SOLD 07-23-01 ACQUIRED 05-14-01	13,592.95	11,280 00	2,312.95
SHARES: 700 00	SOLD 07-23-01 ACQUIRED 05-15-01	11,893 84	9,838 99	2,054 85
EPIQ SYS INC COM				
SHARES: 2,100.00	SOLD 07-24-01 ACQUIRED 05-11-01	34,438 85	58,590.00	24,151 15-
SHARES: 1,000.00	SOLD 07-24-01 ACQUIRED 05-14-01	16,399.45	29,610 00	13,210.55-



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
24

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,000.00 SOLD 07-24-01 ACQUIRED 05-15-01	16,399 46	30,938 00	14,538.54-	
SHARES: 1,300 00 SOLD 07-24-01 ACQUIRED 05-16-01	21,319 29	39,715 00	18,395 71-	
SHARES: 1,000 00 SOLD 07-24-01 ACQUIRED 05-16-01	16,399 45	30,685.00	14,285 55-	
SHARES: 2,800 00 SOLD 07-24-01 ACQUIRED 06-28-01	45,918.47	67,897 20	21,978 73-	
SHARES: 2,900 00 SOLD 07-24-01 ACQUIRED 07-02-01	47,558.41	71,227.77	23,669.36-	
SHARES: 1,900 00 SOLD 07-24-01 ACQUIRED 07-06-01	31,158 96	43,443 12	12,284 16-	
SHARES: 1,800.00 SOLD 07-24-01 ACQUIRED 07-09-01	29,519 02	40,996 98	11,477 96-	
#REORG PUBLIC SERVICE CO N M NAME CHANGE TO PNM RES 2693878 EFF 12/31/01				
SHARES: 1,800.00 SOLD 07-24-01 ACQUIRED 05-11-01	49,102.36	67,519 08	18,416 72-	

BIOSITE INC COM

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
25

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 400 00 SOLD 07-25-01 ACQUIRED 06-18-01	07-25-01 06-18-01	14,076 21	16,580 00	2,503 79-
SHARES: 1,400 00 SOLD 07-25-01 ACQUIRED 06-27-01	07-25-01 06-27-01	49,266 73	53,998 00	4,731 27-
SHARES: 1,000 00 SOLD 07-25-01 ACQUIRED 07-02-01	07-25-01 07-02-01	35,190 53	43,950 00	8,759 47-
COST PLUS INC CALIF COM				
SHARES. 1,000.00 SOLD 07-25-01 ACQUIRED 05-11-01	07-25-01 05-11-01	27,302.79	25,672 00	1,630 79
SHARES: 4,500 00 SOLD 07-25-01 ACQUIRED 05-15-01	07-25-01 05-15-01	122,862.55	119,970 00	2,892.55
#REORG PUBLIC SERVICE CO N M NAME CHANGE TO PNM RES 2693878 EFF 12/31/01				
SHARES. 2,600 00 SOLD 07-25-01 ACQUIRED 05-11-01	07-25-01 05-11-01	76,645.44	97,527.56	20,882.12-
SHARES: 1,200 00 SOLD 07-25-01 ACQUIRED 05-15-01	07-25-01 05-15-01	35,374 82	44,994 36	9,619 54-
#REORG UROCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
26

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	1,600 00	SOLD	07-25-01	26,779.11	22,489.12	4,289 99
		ACQUIRED	05-15-01			
SHARES:	2,000 00	SOLD	07-25-01	33,473.88	31,197.00	2,276 88
		ACQUIRED	05-18-01			
SHARES:	2,200 00	SOLD	07-25-01	36,821 27	34,820.06	2,001 21
		ACQUIRED	05-24-01			
BIOSITE INC COM						
SHARES:	1,000 00	SOLD	07-26-01	32,315 82	41,690 00	9,374.18-
		ACQUIRED	07-09-01			
SHARES:	3,700 00	SOLD	07-26-01	119,568.54	153,836 75	34,268 21-
		ACQUIRED	07-10-01			
SHARES:	1,400 00	SOLD	07-26-01	45,242 15	55,804 00	10,561 85-
		ACQUIRED	07-11-01			
VAIL RESORTS INC COM						
SHARES:	1,400 00	SOLD	08-01-01	27,229.09	30,086 00	2,856 91-
		ACQUIRED	05-16-01			
HNC SOFTWARE INC COM						
SHARES:	2,800.00	SOLD	08-02-01	79,918.57	90,131.16	10,212.59-
		ACQUIRED	05-22-01			
HNC SOFTWARE INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
27

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 200.00 SOLD 08-03-01 ACQUIRED 05-22-01		5,681.81	6,437.94	756.13-
SHARES: 500.00 SOLD 08-03-01 ACQUIRED 05-23-01		14,204.52	15,485.00	1,280.48-
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1				
SHARES: 2,800.00 SOLD 08-03-01 ACQUIRED 05-11-01		110,124.25	78,305.08	31,819.17
SHARES: 500.00 SOLD 08-03-01 ACQUIRED 05-15-01		19,665.04	13,975.00	5,690.04
ATRIX LABS INC COM				
SHARES: 900.00 SOLD 08-06-01 ACQUIRED 05-25-01		22,031.26	19,242.00	2,789.26
SHARES: 100.00 SOLD 08-06-01 ACQUIRED 05-29-01		2,447.92	2,185.83	262.09
CORPORATE EXECUTIVE BRD CO COMMON STOCK				
SHARES: 200.00 SOLD 08-06-01 ACQUIRED 05-11-01		8,467.71	6,918.00	1,549.71
DOLE FOOD DELAWARE				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
28

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 900 00 SOLD 08-06-01 ACQUIRED 06-20-01		19,898.33	15,851.97	4,046.36
NETIQ CORP COM				
SHARES: 800.00 SOLD 08-06-01 ACQUIRED 05-11-01		30,022 99	24,218.16	5,804 83
PERFORMANCE FOOD GROUP CO COM				
SHARES 1,800 00 SOLD 08-06-01 ACQUIRED 05-11-01		60,432 98	47,089 88	13,343.90
SCIOS INC COM				
SHARES: 1,600 00 SOLD 08-06-01 ACQUIRED 06-05-01		35,918 80	41,780 64	5,861 84-
ADR SMARTFORCE PUB LTD CO SPONSORED ADRISIN 83170A2069 SEDOL 2254463				
SHARES 400.00 SOLD 08-06-01 ACQUIRED 07-12-01		14,919.50	13,420.00	1,499 50
SPINNAKER EXPL CO COM				
SHARES: 2,200.00 SOLD 08-06-01 ACQUIRED 05-11-01		86,176.62	89,264.56	3,087.94-
ALBANY MOLECULAR RESH INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
29

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 5,600 00	SOLD 08-08-01 ACQUIRED 05-11-01	159,870.75	191,497.60	31,626.85-
DOLE FOOD DELAWARE				
SHARES: 1,900 00	SOLD 08-08-01 ACQUIRED 06-20-01	42,873 02	33,465 27	9,407 75
SHARES: 900.00	SOLD 08-08-01 ACQUIRED 06-22-01	20,308.27	16,968 60	3,339 67
ALBANY MOLECULAR RESH INC COM				
SHARES: 1,900 00	SOLD 08-09-01 ACQUIRED 05-11-01	52,507.98	64,972.40	12,464 42-
SHARES: 800.00	SOLD 08-09-01 ACQUIRED 05-16-01	22,108.62	23,858 56	1,749 94-
ALBANY MOLECULAR RESH INC COM				
SHARES: 1,700 00	SOLD 08-10-01 ACQUIRED 05-16-01	46,048 06	50,699 44	4,651 38-
SHARES: 600 00	SOLD 08-10-01 ACQUIRED 05-16-01	16,252 26	18,049 20	1,796 94-
ADVANCEPCS CL A COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
30

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,300 00	SOLD 08-13-01 ACQUIRED 05-11-01	89,690 51	79,218 36	10,472 15
ALBANY MOLECULAR RESH INC COM					
SHARES	1,900.00	SOLD 08-13-01 ACQUIRED 05-16-01	51,203.86	57,155.80	5,951.94-
SHARES:	3,300.00	SOLD 08-13-01 ACQUIRED 05-17-01	88,933.03	102,740 88	13,807 85-
SHARES:	3,300 00	SOLD 08-13-01 ACQUIRED 05-17-01	88,933 02	102,378.87	13,445 85-
VAIL RESORTS INC COM					
SHARES:	1,100 00	SOLD 08-13-01 ACQUIRED 05-16-01	21,411.55	23,639 00	2,227 45-
SHARES	2,000.00	SOLD 08-13-01 ACQUIRED 05-16-01	38,930 10	43,150 00	4,219.90-
SHARES:	600.00	SOLD 08-13-01 ACQUIRED 05-16-01	11,679 03	13,042.50	1,363.47-
EVERGREEN RES INC COM NO PAR					
SHARES:	800 00	SOLD 08-15-01 ACQUIRED 05-18-01	33,486.88	38,856 00	5,369 12-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
31

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	1,300 00	SOLD 08-15-01 ACQUIRED 05-21-01	54,416 18	63,895.00	9,478 82-
SPINNAKER EXPL CO COM					
SHARES:	1,800.00	SOLD 08-15-01 ACQUIRED 05-11-01	76,767 44	73,034 64	3,732 80
SHARES:	1,200.00	SOLD 08-15-01 ACQUIRED 05-15-01	51,178.29	50,422 56	755 73
WESTERN GAS RES INC COM					
SHARES:	1,900 00	SOLD 08-15-01 ACQUIRED 05-11-01	62,515.51	76,038.38	13,522.87-
ADVANCEPCS CL A COM					
SHARES:	1,400 00	SOLD 08-16-01 ACQUIRED 05-11-01	97,241 76	85,312 08	11,929 68
KEY ENERGY SVCS INC					
SHARES	800.00	SOLD 08-16-01 ACQUIRED 05-18-01	7,215 76	11,352.00	4,136 24-
SHARES:	1,400 00	SOLD 08-16-01 ACQUIRED 05-21-01	12,627 57	20,986 84	8,359 27-
APRIA HEALTHCARE GROUP INC COM					



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SSB70 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
32

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 4,100 00 SOLD 08-17-01 ACQUIRED 05-11-01		107,554 58	110,697 95	3,143 37-
CULLEN / FROST BANKERS INC COM				
SHARES: 2,500.00 SOLD 08-17-01 ACQUIRED 05-23-01		95,802 30	83,002.75	12,799.55
FIRST MIDWEST BANCORP INC DEL COM				
SHARES: 400.00 SOLD 08-17-01 ACQUIRED 05-11-01		13,611.54	11,400 00	2,211 54
HCC INS HLDGS INC COM				
SHARES: 3,800.00 SOLD 08-17-01 ACQUIRED 05-11-01		95,091 83	95,553.66	461 83-
KEY ENERGY SVCS INC				
SHARES: 1,900 00 SOLD 08-17-01 ACQUIRED 05-21-01		17,242 30	28,482 14	11,239 84-
STERLING BANCSHARES INC COM				
SHARES: 100 00 SOLD 08-17-01 ACQUIRED 05-11-01		2,284 92	1,811 60	473 32
SHARES: 800.00 SOLD 08-17-01 ACQUIRED 05-14-01		18,279 39	14,828 80	3,450 59
VAIL RESORTS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
33

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,400.00	SOLD 08-17-01 ACQUIRED 05-16-01	26,599 11	30,432 50	3,833 39-
SHARES:	2,000.00	SOLD 08-17-01 ACQUIRED 05-17-01	37,998.74	43,000 00	5,001.26-
SHARES:	2,000 00	SOLD 08-17-01 ACQUIRED 05-17-01	37,998.73	43,240 00	5,241 27-
SHARES:	2,000.00	SOLD 08-17-01 ACQUIRED 05-17-01	37,998 73	43,090 00	5,091 27-
SHARES:	2,000 00	SOLD 08-17-01 ACQUIRED 05-17-01	37,998 73	43,400 00	5,401 27-
SHARES:	2,000 00	SOLD 08-17-01 ACQUIRED 05-17-01	37,998 73	43,500 00	5,501.27-
SHARES:	1,500.00	SOLD 08-17-01 ACQUIRED 05-23-01	28,499.05	31,882 95	3,383 90-
SHARES:	2,000 00	SOLD 08-17-01 ACQUIRED 05-30-01	37,998 73	42,150 00	4,151 27-
SHARES:	3,000.00	SOLD 08-17-01 ACQUIRED 07-10-01	56,998.11	61,490 10	4,491.99-

BARNES & NOBLE INC COM

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
34

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,200.00 SOLD 08-22-01 ACQUIRED 05-11-01		129,903.18	105,239.68	24,663 50
CYTYC CORP COM				
SHARES: 900 00 SOLD 08-22-01 ACQUIRED 05-15-01		22,618.04	20,070 00	2,548 04
FIRST HORIZON PHARMACEUTICAL CORP COM				
SHARES: 900.00 SOLD 08-22-01 ACQUIRED 05-11-01		31,201.95	21,737.70	9,464 25
FIRST MIDWEST BANCORP INC DEL COM				
SHARES: 300.00 SOLD 08-22-01 ACQUIRED 05-11-01		10,397.65	8,550.00	1,847.65
ILEX ONCOLOGY INC COM				
SHARES: 1,900 00 SOLD 08-22-01 ACQUIRED 05-15-01		50,262.82	36,822 19	13,440 63
PERFORMANCE FOOD GROUP CO COM				
SHARES: 900 00 SOLD 08-22-01 ACQUIRED 05-11-01		30,769.97	23,544.54	7,225.43
ADVANCEPCS CL A COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
35

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	1,400 00	SOLD	08-23-01	99,388 42	85,312 08	14,076 34
		ACQUIRED	05-11-01			
SHARES:	1,800 00	SOLD	08-23-01	127,785 12	108,648 00	19,137 12
		ACQUIRED	05-14-01			
CORPORATE EXECUTIVE BRD CO COMMON STOCK						
SHARES	300.00	SOLD	08-23-01	10,667 64	10,377.00	290 64
		ACQUIRED	05-11-01			
SHARES:	1,100 00	SOLD	08-23-01	39,114.70	37,376.24	1,738.46
		ACQUIRED	05-14-01			
EVERGREEN RES INC COM NO PAR						
SHARES:	700.00	SOLD	08-23-01	27,967.36	34,405.00	6,437 64-
		ACQUIRED	05-21-01			
SHARES:	1,000.00	SOLD	08-23-01	39,953 36	48,400 00	8,446.64-
		ACQUIRED	05-22-01			
SHARES:	1,000 00	SOLD	08-23-01	39,953 37	47,720.00	7,766 63-
		ACQUIRED	05-23-01			
SHARES:	100.00	SOLD	08-23-01	3,995.34	4,799.00	803 66-
		ACQUIRED	05-23-01			
PRAECIS PHARMACEUTICALS INC COM STK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
36

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	500 00	SOLD	08-24-01	4,684 84	11,871 20	7,186 36-
		ACQUIRED	05-11-01			
SHARES:	400.00	SOLD	08-24-01	3,747 87	9,240 00	5,492 13-
		ACQUIRED	05-15-01			
CULLEN / FROST BANKERS INC COM						
SHARES.	900.00	SOLD	08-27-01	32,947.90	29,880 99	3,066.91
		ACQUIRED	05-23-01			
CULLEN / FROST BANKERS INC COM						
SHARES.	600 00	SOLD	08-28-01	22,121 26	19,920.66	2,200 60
		ACQUIRED	05-23-01			
SHARES.	300.00	SOLD	08-28-01	11,060 63	9,848 64	1,211 99
		ACQUIRED	05-24-01			
SWIFT TRANSM INC COM						
SHARES.	5,400 00	SOLD	08-28-01	113,492 33	96,080 58	17,411 75
		ACQUIRED	05-11-01			
TITAN CORP COM						
SHARES:	1,900.00	SOLD	08-28-01	36,198 73	39,788.85	3,590 12-
		ACQUIRED	05-11-01			
TWEETER HOME ENTMT GROUP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
37

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 100.00 SOLD 08-28-01	05-23-01	2,599.91	2,856.30	256 39-
ACQUIRED				
SHARES: 1,700.00 SOLD 08-28-01	05-25-01	44,198.53	49,980.00	5,781 47-
ACQUIRED				
CULLEN / FROST BANKERS INC COM				
SHARES: 2,800 00 SOLD 08-29-01	05-24-01	100,855.43	91,920 64	8,934 79
ACQUIRED				
KEY ENERGY SVCS INC				
SHARES: 800.00 SOLD 08-29-01	05-21-01	7,463.75	11,992 48	4,528 73-
ACQUIRED				
ACTIVISION INC NEW COM NEW				
SHARES: 1,900.00 SOLD 08-30-01	05-11-01	71,252.37	53,861 01	17,391 36
ACQUIRED				
APRIA HEALTHCARE GROUP INC COM				
SHARES: 1,200.00 SOLD 08-30-01	05-11-01	32,410.91	32,399 40	11 51
ACQUIRED				
CULLEN / FROST BANKERS INC COM				
SHARES: 100.00 SOLD 08-30-01	05-24-01	3,597.34	3,282 88	314 46
ACQUIRED				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
38

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,900.00 SOLD 08-30-01 ACQUIRED 05-25-01		104,322.86	95,729.00	8,593.86
SHARES: 1,600.00 SOLD 08-30-01 ACQUIRED 05-29-01		57,557.44	52,381.33	5,176.11
EVERGREEN RES INC COM NO PAR				
SHARES: 900.00 SOLD 08-30-01 ACQUIRED 05-23-01		33,192.69	43,191.00	9,998.31-
ILEX ONCOLOGY INC COM				
SHARES: 900.00 SOLD 08-30-01 ACQUIRED 05-15-01		26,828.10	17,442.09	9,386.01
KEY ENERGY SVCS INC				
SHARES: 500.00 SOLD 08-30-01 ACQUIRED 05-21-01		4,564.84	7,495.30	2,930.46-
MILACRON INC COM STK				
SHARES: 1,000.00 SOLD 08-30-01 ACQUIRED 05-11-01		17,709.40	18,000.00	290.60-
PEDIATRIX MED GROUP COM				
SHARES: 400.00 SOLD 08-30-01 ACQUIRED 08-09-01		15,119.49	14,244.00	875.49
RESEARCH IN MOTION LTD COM COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
39

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,700 00	SOLD 08-30-01	59,882 87	106,884.86	47,001 99-
	ACQUIRED 05-11-01			
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1				
SHARES: 1,900 00	SOLD 08-30-01	80,775.80	53,105.00	27,670.80
	ACQUIRED 05-15-01			
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 2,600 00	SOLD 09-17-01	18,218 88	60,060.00	41,841 12-
	ACQUIRED 05-15-01			
SHARES: 400 00	SOLD 09-17-01	2,802 91	9,693 20	6,890.29-
	ACQUIRED 05-15-01			
TITAN CORP COM				
SHARES: 2,800 00	SOLD 09-17-01	54,458 18	58,636 20	4,178 02-
	ACQUIRED 05-11-01			
EVERGREEN RES INC COM NO PAR				
SHARES: 800 00	SOLD 09-18-01	30,878.97	38,392.00	7,513 03-
	ACQUIRED 05-23-01			
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 3,600 00	SOLD 09-18-01	18,935 37	87,238 80	68,303 43-
	ACQUIRED 05-15-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
40

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,900.00	SOLD 09-18-01	15,253.49	68,735 80	53,482 31-
	ACQUIRED 05-15-01			
WESTERN GAS RES INC COM				
SHARES: 2,700 00	SOLD 09-18-01	79,371 95	108,054.54	28,682 59-
	ACQUIRED 05-11-01			
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038				
SHARES: 3,700.00	SOLD 09-19-01	42,445 72	127,103 14	84,657 42-
	ACQUIRED 05-11-01			
SHARES: 1,500.00	SOLD 09-19-01	17,207 73	52,035 00	34,827.27-
	ACQUIRED 05-14-01			
SHARES: 1,700.00	SOLD 09-19-01	19,502 09	60,884 65	41,382 56-
	ACQUIRED 05-15-01			
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 100 00	SOLD 09-19-01	364 99	2,370.20	2,005 21-
	ACQUIRED 05-15-01			
SHARES: 5,400.00	SOLD 09-19-01	19,709.34	136,453 14	116,743 80-
	ACQUIRED 05-16-01			
SHARES: 5,400 00	SOLD 09-19-01	19,709 34	137,160 00	117,450 66-
	ACQUIRED 05-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
41

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,800.00	SOLD	09-19-01	6,569 78	46,530 00	39,960.22-
	ACQUIRED	06-04-01			
SHARES: 2,800 00	SOLD	09-19-01	10,219 66	41,463.24	31,243 58-
	ACQUIRED	06-12-01			
SHARES: 3,200 00	SOLD	09-19-01	11,679.61	44,691.20	33,011.59-
	ACQUIRED	06-19-01			
SHARES: 2,800 00	SOLD	09-19-01	10,219 66	40,590 76	30,371.10-
	ACQUIRED	06-21-01			
SHARES: 4,000 00	SOLD	09-19-01	14,599 51	59,703 20	45,103.69-
	ACQUIRED	06-28-01			
SHARES: 2,800 00	SOLD	09-19-01	10,219 66	27,878 76	17,659.10-
	ACQUIRED	08-07-01			
SHARES. 100.00	SOLD	09-19-01	364 99	910 19	545.20-
	ACQUIRED	08-09-01			
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038					
SHARES: 300 00	SOLD	09-20-01	3,338.14	10,744 35	7,406.21-
	ACQUIRED	05-15-01			
SHARES: 1,600 00	SOLD	09-20-01	17,803 40	57,192 00	39,388 60-
	ACQUIRED	05-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
42

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,700.00 SOLD 09-20-01 ACQUIRED 05-16-01	18,916 12	60,180 00	41,263 88-	
SHARES: 200 00 SOLD 09-20-01 ACQUIRED 05-23-01	2,225 43	6,561 08	4,335.65-	
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 2,500 00 SOLD 09-20-01 ACQUIRED 08-09-01	9,454.93	22,754 75	13,299.82-	
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038				
SHARES: 1,100.00 SOLD 09-21-01 ACQUIRED 05-23-01	12,220 26	36,085 94	23,865 68-	
SHARES: 1,500 00 SOLD 09-21-01 ACQUIRED 05-30-01	16,664 00	40,939 95	24,275 95-	
SHARES: 200.00 SOLD 09-21-01 ACQUIRED 05-31-01	2,221 86	5,450 00	3,228 14-	
SHARES: 900.00 SOLD 09-21-01 ACQUIRED 06-28-01	9,998.40	20,250 00	10,251 60-	
SHARES: 2,700 00 SOLD 09-21-01 ACQUIRED 08-03-01	29,995 19	55,891 89	25,896.70-	

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
43

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,100 00	SOLD 09-21-01	12,220.26	20,636 00	8,415 74-
	ACQUIRED 08-23-01			
ENGINEERED SUPPORT SYS INC COM				
SHARES: 500.00	SOLD 09-25-01	24,010 00	19,510 00	4,500.00
	ACQUIRED 06-04-01			
SHARES: 1,900 00	SOLD 09-25-01	91,237.99	73,739 00	17,498 99
	ACQUIRED 06-05-01			
ADVANCEPCS CL A COM				
SHARES: 200 00	SOLD 09-26-01	13,405 55	12,072 00	1,333.55
	ACQUIRED 05-14-01			
SHARES: 300 00	SOLD 09-26-01	20,108.33	17,728 59	2,379 74
	ACQUIRED 05-15-01			
APRIA HEALTHCARE GROUP INC COM				
SHARES: 1,200 00	SOLD 09-26-01	29,222.02	32,399.40	3,177 38-
	ACQUIRED 05-11-01			
ATRIX LABS INC COM				
SHARES: 2,100.00	SOLD 09-26-01	45,213 59	45,902 43	688 84-
	ACQUIRED 05-29-01			
CLECO CORP NEW COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
44

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,000 00	SOLD 09-26-01 ACQUIRED 05-11-01	59,233.02	69,001 50	9,768 48-
CHARLES RIV LABORATORIES INTL INC COM ISIN				
SHARES: 2,000.00	SOLD 09-26-01 ACQUIRED 07-20-01	66,757 77	58,992 60	7,765 17
CHRISTOPHER & BANKS CORP COM				
SHARES: 1,900 00	SOLD 09-26-01 ACQUIRED 05-16-01	53,215 13	78,374 24	25,159 11-
SHARES: 900.00	SOLD 09-26-01 ACQUIRED 05-16-01	25,207 17	36,755 64	11,548.47-
COLDWATER CREEK INC COM				
SHARES: 1,000.00	SOLD 09-26-01 ACQUIRED 05-11-01	19,099 36	21,444 00	2,344.64-
CYTYC CORP COM				
SHARES: 4,200.00	SOLD 09-26-01 ACQUIRED 05-15-01	99,660 99	93,660.00	6,000.99
ILEX ONCOLOGY INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
45

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 4,100 00 SOLD 09-26-01		92,552.77	79,458 41	13,094 36
ACQUIRED 05-15-01				
SHARES: 900 00 SOLD 09-26-01		20,316.46	18,083 52	2,232 94
ACQUIRED 05-17-01				
PEROT SYS CORP CDT-CL A COM STK				
SHARES: 4,200.00 SOLD 09-26-01		60,989 10	71,357 58	10,368 48-
ACQUIRED 07-27-01				
RESEARCH IN MOTION LTD COM COM				
SHARES: 400.00 SOLD 09-26-01		6,216 31	11,555 12	5,338 81-
ACQUIRED 05-11-01				
SHARES: 2,600.00 SOLD 09-26-01		40,406.03	75,569 00	35,162.97-
ACQUIRED 05-15-01				
TITAN CORP COM				
SHARES: 4,000 00 SOLD 09-26-01		74,677 51	83,766 00	9,088.49-
ACQUIRED 05-11-01				
ATRIX LABS INC COM				
SHARES: 400.00 SOLD 09-27-01		8,579 71	8,743 32	163 61-
ACQUIRED 05-29-01				
CHRISTOPHER & BANKS CORP COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
46

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	1,100 00	SOLD 09-27-01 ACQUIRED 05-16-01	30,731 32	44,923.56	14,192 24-
CYTYC CORP COM					
SHARES:	700 00	SOLD 09-27-01 ACQUIRED 05-15-01	16,835 14	15,610.00	1,225 14
SHARES:	1,000.00	SOLD 09-27-01 ACQUIRED 05-15-01	24,050 19	22,293 30	1,756 89
FIRST HORIZON PHARMACEUTICAL CORP COM					
SHARES:	750 00	SOLD 09-27-01 ACQUIRED 05-11-01	18,360 14	12,076.50	6,283 64
SHARES:	2,250.00	SOLD 09-27-01 ACQUIRED 05-16-01	55,080 41	36,145.05	18,935 36
GRANITE CONSTRUCTION INC., COMMON STOCK					
SHARES:	2,300.00	SOLD 09-27-01 ACQUIRED 05-11-01	56,444.71	65,954.34	9,509 63-
HCC INS HLDGS INC COM					
SHARES:	2,600 00	SOLD 09-27-01 ACQUIRED 05-11-01	65,469 71	65,378.82	90.89
TITAN CORP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
47

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 700 00 SOLD 09-27-01 ACQUIRED 05-11-01		12,620 57	14,659.05	2,038 48-
ADVANCEPCS CL A COM				
SHARES: 1,200 00 SOLD 09-28-01 ACQUIRED 05-15-01		87,117.09	70,914 36	16,202.73
APRIA HEALTHCARE GROUP INC COM				
SHARES: 1,400.00 SOLD 09-28-01 ACQUIRED 05-11-01		36,367 28	37,799 30	1,432 02-
CHARLES RIV LABORATORIES INTL INC COM ISIN				
SHARES 600 00 SOLD 09-28-01 ACQUIRED 07-20-01		21,041 29	17,697 78	3,343 51
FIRST HORIZON PHARMACEUTICAL CORP COM				
SHARES 2,000.00 SOLD 09-28-01 ACQUIRED 05-16-01		51,938.26	32,128.93	19,809.33
STERLING BANCSHARES INC COM				
SHARES: 1,500.00 SOLD 09-28-01 ACQUIRED 05-14-01		19,630.59	18,536 00	1,094.59
RESEARCH IN MOTION LTD COM COM				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
48

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	1,400 00	SOLD 10-01-01 ACQUIRED 05-15-01	19,922.03	40,691.00	20,768 97-
SHARES:	2,200 00	SOLD 10-01-01 ACQUIRED 05-16-01	31,306.06	68,359 94	37,053.88-
SHARES:	200.00	SOLD 10-01-01 ACQUIRED 05-16-01	2,846 00	6,668 72	3,822 72-
STERLING BANCSHARES INC COM					
SHARES:	300 00	SOLD 10-01-01 ACQUIRED 05-14-01	3,936 86	3,707 20	229 66
SHARES:	1,500 00	SOLD 10-01-01 ACQUIRED 05-14-01	19,684.29	18,217 00	1,467 29
SHARES:	1,200 00	SOLD 10-01-01 ACQUIRED 05-15-01	15,747 43	14,592 00	1,155 43
CYTYC CORP COM					
SHARES:	2,700 00	SOLD 10-02-01 ACQUIRED 05-15-01	74,222 41	60,191 91	14,030 50
STERLING BANCSHARES INC COM					
SHARES:	1,700 00	SOLD 10-02-01 ACQUIRED 05-15-01	22,121.70	20,672.00	1,449.70
CEC ENTMT INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
49

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 4,900 00 SOLD 10-03-01 ACQUIRED 05-11-01		168,649.44	248,092 88	79,443.44-
SHARES: 2,000.00 SOLD 10-03-01 ACQUIRED 05-14-01		68,836 50	100,820 00	31,983 50-
PERFORMANCE FOOD GROUP CO COM				
SHARES: 2,500.00 SOLD 10-03-01 ACQUIRED 05-11-01		65,382 07	65,401.50	19 43-
SHARES: 1,200 00 SOLD 10-03-01 ACQUIRED 05-14-01		31,383 39	31,245 60	137 79
STERLING BANCSHARES INC COM				
SHARES: 100 00 SOLD 10-03-01 ACQUIRED 05-15-01		1,305.48	1,216.00	89 48
SHARES: 3,000 00 SOLD 10-03-01 ACQUIRED 05-15-01		39,164 29	36,370 00	2,794 29
SHARES: 1,600.00 SOLD 10-03-01 ACQUIRED 05-16-01		20,887.62	19,466 67	1,420.95
APRIA HEALTHCARE GROUP INC COM				
SHARES: 1,500.00 SOLD 10-04-01 ACQUIRED 05-11-01		34,956 33	40,499.25	5,542 92-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
50

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	2,200 00	SOLD 10-04-01	51,269 29	60,206 08	8,936 79-
		ACQUIRED 05-15-01			
CEC ENTMT INC COM					
SHARES:	2,500.00	SOLD 10-04-01	85,237.91	132,583 00	47,345 09-
		ACQUIRED 05-23-01			
SHARES:	200 00	SOLD 10-04-01	6,819 03	10,580 00	3,760 97-
		ACQUIRED 05-23-01			
MILACRON INC COM STK					
SHARES:	4,500.00	SOLD 10-04-01	53,389 82	81,000 00	27,610 18-
		ACQUIRED 05-11-01			
SHARES:	200.00	SOLD 10-04-01	2,372 88	3,544 40	1,171.52-
		ACQUIRED 05-15-01			
PERFORMANCE FOOD GROUP CO COM					
SHARES:	1,800 00	SOLD 10-04-01	45,974 96	46,868.40	893.44-
		ACQUIRED 05-14-01			
STERLING BANCSHARES INC COM					
SHARES:	2,000 00	SOLD 10-04-01	25,799.14	24,333.33	1,465.81
		ACQUIRED 05-16-01			
APRIA HEALTHCARE GROUP INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
51

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 3,600.00 SOLD 10-05-01 ACQUIRED 05-16-01		79,749 22	100,252 44	20,503.22-
SHARES: 4,000 00 SOLD 10-05-01 ACQUIRED 05-16-01		88,610 24	110,999 20	22,388 96-
SHARES: 900.00 SOLD 10-05-01 ACQUIRED 05-21-01		19,937.30	24,255.00	4,317.70-
SHARES: 2,700 00 SOLD 10-05-01 ACQUIRED 05-23-01		59,811 92	67,446 00	7,634 08-
CEC ENTMT INC COM				
SHARES: 300 00 SOLD 10-05-01 ACQUIRED 05-23-01		10,319 65	15,870.00	5,550.35-
SHARES: 1,500 00 SOLD 10-05-01 ACQUIRED 05-29-01		51,598 28	81,691.05	30,092.77-
ENGINEERED SUPPORT SYS INC COM				
SHARES: 1,500 00 SOLD 10-05-01 ACQUIRED 06-05-01		81,054.90	58,215.00	22,839.90
SHARES: 1,500 00 SOLD 10-05-01 ACQUIRED 06-15-01		81,054.89	50,761.05	30,293.84
MILACRON INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
52

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	3,800.00	SOLD 10-05-01 ACQUIRED 05-15-01	43,439.39	67,343 60	23,904 21-
PERFORMANCE FOOD GROUP CO COM					
SHARES:	1,800 00	SOLD 10-05-01 ACQUIRED 05-15-01	44,985 00	46,980.00	1,995.00-
APRIA HEALTHCARE GROUP INC COM					
SHARES:	2,800 00	SOLD 10-08-01 ACQUIRED 05 15-01	62,583 23	76,625 92	14,042 69-
SHARES:	5,000 00	SOLD 10-08-01 ACQUIRED 05-15-01	111,755.77	136,882.00	25,126 23-
SHARES:	300 00	SOLD 10-08-01 ACQUIRED 05-16-01	6,705 35	8,354 37	1,649 02-
MILACRON INC COM STK					
SHARES:	1,000.00	SOLD 10-08-01 ACQUIRED 05-15-01	11,128 73	17,722 00	6,593 27-
SHARES:	2,000.00	SOLD 10-08-01 ACQUIRED 05-16-01	22,257 45	36,270.00	14,012.55-
SHARES:	2,000 00	SOLD 10-08-01 ACQUIRED 05-16-01	22,257.46	36,200 00	13,942.54-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SSB70 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
53

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 100 00 SOLD ACQUIRED	10-08-01 05-17-01	1,112 87	1,843.13	730.26-
PERFORMANCE FOOD GROUP CO COM				
SHARES: 1,400.00 SOLD ACQUIRED	10-08-01 05-15-01	34,791.50	36,540.00	1,748 50-
SHARES: 1,600.00 SOLD ACQUIRED	10-08-01 05-17-01	39,761.71	43,939 20	4,177 49-
FIRST MIDWEST BANCORP INC DEL COM				
SHARES: 300.00 SOLD ACQUIRED	10-09-01 05-11-01	9,297.68	8,550 00	747.68
SHARES: 2,000 00 SOLD ACQUIRED	10-09-01 05-15-01	61,984 53	56,880 00	5,104 53
SHARES: 600.00 SOLD ACQUIRED	10-09-01 05-15-01	18,595 36	17,004 00	1,591 36
MILACRON INC COM STK				
SHARES: 2,900 00 SOLD ACQUIRED	10-09-01 05-17-01	32,865.76	53,450.77	20,585 01-
SHARES: 400.00 SOLD ACQUIRED	10-09-01 05-17-01	4,533.21	7,474.68	2,941 47-
MILACRON INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

\*  
FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
54

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,600 00	SOLD 10-10-01 ACQUIRED 05-17-01	31,583 23	48,585.42	17,002.19-
SHARES: 1,200 00	SOLD 10-10-01 ACQUIRED 05-17-01	14,576 87	22,419.96	7,843.09-
ENGINEERED SUPPORT SYS INC COM				
SHARES: 1,400 00	SOLD 10-11-01 ACQUIRED 06-15-01	65,572 97	47,376 98	18,195.99
SHARES: 1,200 00	SOLD 10-11-01 ACQUIRED 06-19-01	56,205.41	36,565.56	19,639.85
MILACRON INC COM STK				
SHARES: 1,800.00	SOLD 10-11-01 ACQUIRED 05-17-01	22,125.06	33,629.94	11,506 88-
SHARES: 100 00	SOLD 10-11-01 ACQUIRED 05-18-01	1,229 06	1,878 70	649.64-
STERLING BANCSHARES INC COM				
SHARES: 900 00	SOLD 10-11-01 ACQUIRED 05-16-01	10,828 02	10,950 00	121 98-
SHARES: 400 00	SOLD 10-11-01 ACQUIRED 05-16-01	4,812 45	4,866 67	54 22-
MILACRON INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
55

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 7,600 00 SOLD 10-12-01 ACQUIRED 05-18-01		92,184 92	142,781 20	50,596 28-
SHARES: 800.00 SOLD 10-12-01 ACQUIRED 05-31-01		9,703 68	13,776 00	4,072 32-
SHARES: 1,600.00 SOLD 10-12-01 ACQUIRED 06-06-01		19,407 35	28,624.00	9,216.65-
SHARES: 2,200.00 SOLD 10-12-01 ACQUIRED 09-28-01		26,685.11	27,318 28	633 17-
CELL THERAPEUTICS INC CDT-COM				
SHARES: 2,400 00 SOLD 10-15-01 ACQUIRED 08-24-01		67,109.15	74,119.20	7,010.05-
CHARLES RIV LABORATORIES INTL INC COM ISIN				
SHARES: 1,500.00 SOLD 10-15-01 ACQUIRED 07-20-01		53,966 25	44,244 45	9,721 80
DOLE FOOD DELAWARE				
SHARES: 3,700 00 SOLD 10-15-01 ACQUIRED 06-22-01		75,514 48	69,759.80	5,754.68
FIRST MIDWEST BANCORP INC DEL COM				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
56

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	1,400.00	SOLD	10-15-01	44,822 30	39,676.00	5,146 30
		ACQUIRED	05-15-01			
SHARES:	4,700.00	SOLD	10-15-01	150,474 88	132,248.60	18,226 28
		ACQUIRED	05-18-01			
SPINNAKER EXPL CO COM						
SHARES:	1,900.00	SOLD	10-15-01	78,942.36	79,835 72	893 36-
		ACQUIRED	05-15-01			
ADVANCEPCS CL A COM						
SHARES:	1,500.00	SOLD	10-16-01	114,568.73	88,642 95	25,925 78
		ACQUIRED	05-15-01			
SHARES:	1,700.00	SOLD	10-16-01	129,844.56	100,980.00	28,864.56
		ACQUIRED	05-30-01			
DOLE FOOD DELAWARE						
SHARES:	100 00	SOLD	10-16-01	2,069 93	1,885 40	184.53
		ACQUIRED	06-22-01			
SHARES:	2,100 00	SOLD	10-16-01	43,468 55	39,667.11	3,801 44
		ACQUIRED	06-25-01			
SHARES:	9,200 00	SOLD	10-16-01	190,433.65	172,586 48	17,847 17
		ACQUIRED	06-26-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
57

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	300.00	SOLD	10-16-01	6,209.79	5,673.00	536 79
		ACQUIRED	06-27-01			
STERLING BANCSHARES INC COM						
SHARES:	2,500.00	SOLD	10-16-01	30,458 98	30,416.66	42.32
		ACQUIRED	05-16-01			
STERLING BANCSHARES INC COM						
SHARES:	1,600 00	SOLD	10-17-01	19,359.35	19,466 67	107 32-
		ACQUIRED	05-16-01			
SHARES:	900 00	SOLD	10-17-01	10,889.64	10,977 60	87.96-
		ACQUIRED	05-17-01			
TITAN CORP COM						
SHARES:	2,400.00	SOLD	10-18-01	45,190.25	50,259 60	5,069.35-
		ACQUIRED	05-11-01			
SHARES:	6,900 00	SOLD	10-18-01	129,921.98	147,999.48	18,077 50-
		ACQUIRED	05-14-01			
TITAN CORP COM						
SHARES:	3,100 00	SOLD	10-19-01	56,639.14	66,492 52	9,853 38-
		ACQUIRED	05-14-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
58

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,200.00 SOLD 10-19-01 ACQUIRED 05-15-01	10-19-01 05-15-01	58,466.21	68,544 00	10,077.79-
SHARES: 3,000.00 SOLD 10-19-01 ACQUIRED 05-15-01	10-19-01 05-15-01	54,812.07	64,314.00	9,501 93-
SHARES: 3,400 00 SOLD 10-19-01 ACQUIRED 05-16-01	10-19-01 05-16-01	62,120 35	76,275.94	14,155.59-
SHARES: 3,300.00 SOLD 10-19-01 ACQUIRED 05-16-01	10-19-01 05-16-01	60,293 28	73,394 97	13,101.69-
SHARES: 3,800.00 SOLD 10-19-01 ACQUIRED 08-10-01	10-19-01 08-10-01	69,428 63	68,110 06	1,318 57
SHARES: 1,800 00 SOLD 10-19-01 ACQUIRED 09-07-01	10-19-01 09-07-01	32,887 24	30,780.00	2,107 24
SHARES: 1,400 00 SOLD 10-19-01 ACQUIRED 10-04-01	10-19-01 10-04-01	25,578.97	26,880 00	1,301 03-
SHARES: 1,300 00 SOLD 10-19-01 ACQUIRED 10-12-01	10-19-01 10-12-01	23,751 90	25,675 00	1,923 10-
STERLING BANCSHARES INC COM				
SHARES: 2,100.00 SOLD 10-22-01 ACQUIRED 05-17-01	10-22-01 05-17-01	25,375 55	25,614 40	238 85-
STERLING BANCSHARES INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
59

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	750 00	SOLD	10-23-01	9,307.56	9,148.00	159 56
		ACQUIRED	05-17-01			
SHARES:	3,750.00	SOLD	10-23-01	46,537.82	45,625 00	912 82
		ACQUIRED	05-17-01			
SHARES:	800 00	SOLD	10-23-01	9,928.07	9,798.08	129 99
		ACQUIRED	05-18-01			
CLECO CORP NEW COM						
SHARES:	1,800.00	SOLD	10-24-01	36,844 77	41,400 90	4,556.13-
		ACQUIRED	05-11-01			
HOT TOPIC INC COM						
SHARES:	900.00	SOLD	10-24-01	23,354.22	29,911.95	6,557.73-
		ACQUIRED	08-16-01			
CLECO CORP NEW COM						
SHARES:	3,400.00	SOLD	10-25-01	68,758 62	78,201 70	9,443.08-
		ACQUIRED	05-11-01			
SHARES:	2,300 00	SOLD	10-25-01	46,513 19	52,941 17	6,427 98-
		ACQUIRED	05-14-01			
HCC INS HLDGS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
60

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,900 00	SOLD 10-25-01	82,774.84	72,922 53	9,852 31
	ACQUIRED 05-11-01			
SHARES: 1,300 00	SOLD 10-25-01	37,105.96	33,406.10	3,699 86
	ACQUIRED 05-14-01			
STERLING BANCSHARES INC COM				
SHARES: 1,900 00	SOLD 10-25-01	22,750 79	23,270 44	519 65-
	ACQUIRED 05-18-01			
CLECO CORP NEW COM				
SHARES: 3,800.00	SOLD 10-26-01	76,318 55	87,468.02	11,149.47-
	ACQUIRED 05-14-01			
#REORG PUBLIC SERVICE CO N M NAME CHANGE TO PNM RES 2693878 EFF 12/31/01				
SHARES: 2,200.00	SOLD 10-26-01	55,617.00	82,489 66	26,872.66-
	ACQUIRED 05-15-01			
SHARES: 1,600.00	SOLD 10-26-01	40,448 73	59,593 60	19,144 87-
	ACQUIRED 05-17-01			
SPINNAKER EXPL CO COM				
SHARES: 3,700.00	SOLD 10-26-01	163,460.55	155,469.56	7,990.99
	ACQUIRED 05-15-01			
STERLING BANCSHARES INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
61

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,500 00 SOLD 10-26-01 ACQUIRED 05-18-01	18,014 39	18,371 40	357.01-	
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1				
SHARES: 1,600 00 SOLD 10-26-01 ACQUIRED 05-15-01	71,274.58	44,720.00	26,554.58	
SHARES: 1,400 00 SOLD 10-26-01 ACQUIRED 05-15-01	62,365 26	39,015.41	23,349 85	
ADVANCEPCS CL A COM				
SHARES: 1,300 00 SOLD 10-29-01 ACQUIRED 05-30-01	79,794.33	77,220.00	2,574.33	
SHARES: 1,500 00 SOLD 10-29-01 ACQUIRED 06-19-01	92,070.38	87,153.60	4,916 78	
CLECO CORP NEW COM				
SHARES: 3,700.00 SOLD 10-29-01 ACQUIRED 05-14-01	74,153 66	85,166 23	11,012 57-	
COMMERCE BANCORP INC N J COM				
SHARES: 3,100.00 SOLD 10-29-01 ACQUIRED 05-11-01	228,354 50	209,548 84	18,805 66	

#REORG PUBLIC SERVICE CO N M NAME CHANGE  
TO PNM RES 2693878 EFF 12/31/01

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

\*  
FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
62

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00	SOLD 10-29-01 ACQUIRED 05-17-01	22,365 76	33,521 40	11,155 64-
SHARES: 2,400 00	SOLD 10-29-01 ACQUIRED 05-17-01	59,642 01	89,275.20	29,633 19-
WESTERN GAS RES INC COM				
SHARES 700 00	SOLD 10-29-01 ACQUIRED 05-11-01	22,959 49	28,014 14	5,054.65-
SHARES: 1,800 00	SOLD 10-29-01 ACQUIRED 05-15-01	59,038 70	74,479 50	15,440 80-
ADVANCEPCS CL A COM				
SHARES: 1,800 00	SOLD 10-30-01 ACQUIRED 06-19-01	107,741.16	104,584.32	3,156 84
#REORG PUBLIC SERVICE CO N M NAME CHANGE TO PNM RES 2693878 EFF 12/31/01				
SHARES: 100 00	SOLD 10-30-01 ACQUIRED 05-17-01	2,467 03	3,719 80	1,252.77-
SHARES: 6,200.00	SOLD 10-30-01 ACQUIRED 05-21-01	152,955 71	229,329 94	76,374 23-
SHARES: 700 00	SOLD 10-30-01 ACQUIRED 06-28-01	17,269 19	22,666 00	5,396 81-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
63

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	600.00	SOLD	10-30-01	14,802 17	19,560.00	4,757 83-
		ACQUIRED	07-03-01			
CLECO CORP NEW COM						
SHARES:	200 00	SOLD	10-31-01	4,014.37	4,603.58	589.21-
		ACQUIRED	05-14-01			
SHARES:	1,600.00	SOLD	10-31-01	32,114.92	37,605.60	5,490 68-
		ACQUIRED	05-15-01			
CLECO CORP NEW COM						
SHARES:	2,400 00	SOLD	11-01-01	48,219.38	56,408 40	8,189 02-
		ACQUIRED	05-15-01			
CLECO CORP NEW COM						
SHARES:	2,000.00	SOLD	11-02-01	39,229 69	47,007 00	7,777 31-
		ACQUIRED	05-15-01			
SHARES:	400 00	SOLD	11-02-01	7,845 94	9,470.00	1,624 06-
		ACQUIRED	05-18-01			
SHARES:	1,400 00	SOLD	11-02-01	27,460.78	29,370.00	1,909 22-
		ACQUIRED	10-23-01			
STERLING BANCSHARES INC COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
64

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 10,350.00 SOLD 11-02-01 ACQUIRED 05-18-01	123,986 79	126,762.66	2,775.87-	
SHARES: 750.00 SOLD 11-02-01 ACQUIRED 06-05-01	8,984 55	8,990 00	5 45-	
SHARES: 900 00 SOLD 11-02-01 ACQUIRED 06-07-01	10,781.46	10,638.00	143.46	
ARENA PHARMACEUTICALS INC COM ISIN US0400471027				
SHARES: 2,400.00 SOLD 11-07-01 ACQUIRED 06-22-01	24,151.59	72,225.84	48,074.25-	
SHARES: 1,800.00 SOLD 11-07-01 ACQUIRED 06-25-01	18,113.70	54,761 40	36,647 70-	
ARQULE INC COM				
SHARES: 3,700.00 SOLD 11-07-01 ACQUIRED 05-11-01	32,558 91	63,615 21	31,056 30-	
CAMINUS CORP COM				
SHARES: 4,200.00 SOLD 11-07-01 ACQUIRED 05-11-01	65,070 11	106,365 00	41,294 89-	
SHARES: 400 00 SOLD 11-07-01 ACQUIRED 05-15-01	6,197 15	10,739 36	4,542 21-	
ARQULE INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
65

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	2,800.00	SOLD	11-08-01	25,289 59	48,141.24	22,851 65-
		ACQUIRED	05-11-01			
BARNES & NOBLE INC COM						
SHARES:	2,100 00	SOLD	11-08-01	53,236.16	69,063.54	15,827 38-
		ACQUIRED	05-11-01			
SHARES:	4,400 00	SOLD	11-08-01	111,542 44	146,795 44	35,253.00-
		ACQUIRED	05-15-01			
BORDERS GROUP INC COM STK						
SHARES:	1,800 00	SOLD	11-08-01	28,079.06	35,577.00	7,497 94-
		ACQUIRED	09-19-01			
CIMA LABS INC COM						
SHARES:	1,900.00	SOLD	11-08-01	59,409.69	126,911.07	67,501.38-
		ACQUIRED	05-11-01			
SHARES:	1,000.00	SOLD	11-08-01	31,268.25	67,860 00	36,591 75-
		ACQUIRED	05-15-01			
SHARES:	100 00	SOLD	11-08-01	3,126.83	7,525 00	4,398 17-
		ACQUIRED	05-17-01			

#REORG GENESIS MICROCHIP PLAN OF REORG &  
ST OF INC CHG TO GENESIS MICROCHIP DEL  
2346758 EFF 2/130/02

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
66

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 3,700 00	SOLD	11-08-01	165,239.81	116,669.51	48,570 30
	ACQUIRED	10-03-01			
SHARES: 600 00	SOLD	11-08-01	26,795 65	19,812.48	6,983 17
	ACQUIRED	10-04-01			
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1					
SHARES: 1,000 00	SOLD	11-08-01	41,708 60	27,868 15	13,840 45
	ACQUIRED	05-15-01			
WOODWARD GOVERNOR CO COM					
SHARES: 1,000.00	SOLD	11-08-01	50,069.33	81,760 00	31,690.67-
	ACQUIRED	06-04-01			
SHARES: 800.00	SOLD	11-08-01	40,055 46	64,940.00	24,884.54-
	ACQUIRED	06-19-01			
ARENA PHARMACEUTICALS INC COM ISIN US0400471027					
SHARES: 900 00	SOLD	11-09-01	8,877 30	28,647.00	19,769 70-
	ACQUIRED	06-26-01			
SHARES: 1,000 00	SOLD	11-09-01	9,863.67	31,850 00	21,986 33-
	ACQUIRED	06-27-01			
SHARES: 1,900 00	SOLD	11-09-01	18,740 98	60,460 85	41,719 87-
	ACQUIRED	06-28-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
67

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,200.00	SOLD	11-09-01	11,836 40	38,316 00	26,479 60-
		ACQUIRED	07-11-01			
ARQUE INC COM						
SHARES:	1,400 00	SOLD	11-09-01	12,548.20	25,242.00	12,693 80-
		ACQUIRED	05-16-01			
SHARES:	2,500 00	SOLD	11-09-01	22,407 50	47,255 00	24,847 50-
		ACQUIRED	05-17-01			
SHARES:	2,500.00	SOLD	11-09-01	22,407.51	46,808 00	24,400.49-
		ACQUIRED	05-17-01			
SHARES:	1,800.00	SOLD	11-09-01	16,133 40	24,098.40	7,965 00-
		ACQUIRED	08-10-01			
CIMA LABS INC COM						
SHARES:	900.00	SOLD	11-09-01	27,164 51	67,725 00	40,560 49-
		ACQUIRED	05-17-01			
SHARES:	1,000 00	SOLD	11-09-01	30,182 80	75,100 00	44,917.20-
		ACQUIRED	05-21-01			
SHARES	500 00	SOLD	11-09-01	15,091.39	32,935 00	17,843 61-
		ACQUIRED	07-11-01			
SHARES	900 00	SOLD	11-09-01	27,164.51	49,230.00	22,065.49-
		ACQUIRED	08-10-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
68

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 2,200 00	SOLD 11-09-01	66,402 15	82,386.26	15,984.11-
	ACQUIRED 11-05-01			
COMMERCE BANCORP INC N J COM				
SHARES: 1,900.00	SOLD 11-09-01	140,741.79	128,433.16	12,308.63
	ACQUIRED 05-11-01			
MYRIAD GENETICS INC COM				
SHARES: 2,200 00	SOLD 11-09-01	109,613 10	63,893 28	45,719 82
	ACQUIRED 09-26-01			
PERFORMANCE FOOD GROUP CO COM				
SHARES: 1,400 00	SOLD 11-09-01	42,448.82	38,446 80	4,002 02
	ACQUIRED 05-17-01			
SHARES: 2,600 00	SOLD 11-09-01	78,833 53	71,091.54	7,741.99
	ACQUIRED 05-17-01			
WESTERN GAS RES INC COM				
SHARES: 3,000.00	SOLD 11-09-01	103,115.86	124,132.50	21,016 64-
	ACQUIRED 05-15-01			
WOODWARD GOVERNOR CO COM				
SHARES: 1,000.00	SOLD 11-09-01	49,926.93	81,175.00	31,248.07-
	ACQUIRED 06-19-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
69

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 300 00 ACQUIRED	11-09-01 06-22-01	14,978 08	24,735 00	9,756 92-
ARENA PHARMACEUTICALS INC COM ISIN US0400471027				
SHARES: 1,000.00 ACQUIRED	11-12-01 06-25-01	9,524 68	30,423 00	20,898 32-
SHARES: 900 00 ACQUIRED	11-12-01 06-26-01	8,572 21	28,647 00	20,074.79-
ARQULE INC COM				
SHARES: 200 00 ACQUIRED	11-12-01 05-11-01	1,788 00	3,438.66	1,650.66-
SHARES: 4,000 00 ACQUIRED	11-12-01 05-16-01	35,760.01	75,216 00	39,455 99-
SHARES: 2,600 00 ACQUIRED	11-12-01 05-16-01	23,244.00	46,878 00	23,634 00-
SURMODICS INC COM				
SHARES: 1,400.00 ACQUIRED	11-12-01 05-11-01	49,114 56	71,810 06	22,695.50-
SHARES: 500.00 ACQUIRED	11-12-01 05-15-01	17,540.91	24,297 80	6,756.89-
WOODWARD GOVERNOR CO COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
78

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 600 00 SOLD 11-12-01 ACQUIRED 06-22-01		29,496 34	49,470 00	19,973 66-
SHARES: 500 00 SOLD 11-12-01 ACQUIRED 06-25-01		24,580 27	40,935 00	16,354 73-
SHARES: 300.00 SOLD 11-12-01 ACQUIRED 07-09-01		14,748 17	24,639.00	9,890 83-
SHARES: 1,000 00 SOLD 11-12-01 ACQUIRED 10-18-01		49,160.56	54,125 00	4,964 44-
ARENA PHARMACEUTICALS INC COM ISIN US0400471027				
SHARES: 1,100 00 SOLD 11-13-01 ACQUIRED 07-24-01		10,683.94	28,793 38	18,109 44-
SHARES: 2,800 00 SOLD 11-13-01 ACQUIRED 08-07-01		27,195 49	54,842 76	27,647 27-
SHARES: 2,600.00 SOLD 11-13-01 ACQUIRED 08-08-01		25,252.96	51,546 82	26,293 86-
SHARES: 2,800.00 SOLD 11-13-01 ACQUIRED 10-12-01		27,195.49	29,978.76	2,783 27-
SHARES: 1,400 00 SOLD 11-13-01 ACQUIRED 10-15-01		13,597 75	15,319.50	1,721.75-
ARQULE INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
71

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,100.00	SOLD	11-13-01	9,569.68	14,726 80	5,157 12-
	ACQUIRED	08-10-01			
SHARES: 800 00	SOLD	11-13-01	6,959.76	10,176 00	3,216 24-
	ACQUIRED	08-22-01			
KEY ENERGY SVCS INC					
SHARES: 3,300 00	SOLD	11-13-01	31,287.57	49,468 98	18,181.41-
	ACQUIRED	05-21-01			
SURMODICS INC COM					
SHARES: 1,300.00	SOLD	11-13-01	45,894.45	63,174.28	17,279.83-
	ACQUIRED	05-15-01			
SHARES: 1,400 00	SOLD	11-13-01	49,424 79	68,388 04	18,963 25-
	ACQUIRED	05-15-01			
SHARES: 1,500 00	SOLD	11-13-01	52,955 13	77,850 00	24,894.87-
	ACQUIRED	05-17-01			
SHARES: 800 00	SOLD	11-13-01	28,242.74	42,441.92	14,199 18-
	ACQUIRED	05-17-01			
WESTERN GAS RES INC COM					
SHARES: 300 00	SOLD	11-13-01	10,506.91	12,413.25	1,906.34-
	ACQUIRED	05-15-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
72

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	3,000.00	SOLD	11-13-01	105,069.09	124,020 00	18,950.91-
		ACQUIRED	05-16-01			
SHARES:	500.00	SOLD	11-13-01	17,511.52	20,680.00	3,168 48-
		ACQUIRED	05-16-01			
ARQULE INC COM						
SHARES:	1,000 00	SOLD	11-14-01	8,779 71	12,720 00	3,940 29-
		ACQUIRED	08-22-01			
SHARES:	2,400 00	SOLD	11-14-01	21,071 29	30,960 00	9,888 71-
		ACQUIRED	09-05-01			
SHARES:	1,300 00	SOLD	11-14-01	11,413 62	14,493 96	3,080.34-
		ACQUIRED	10-04-01			
SHARES:	600.00	SOLD	11-14-01	5,267.82	6,786 00	1,518 18-
		ACQUIRED	10-18-01			
SPINNAKER EXPL CO COM						
SHARES:	1,200 00	SOLD	11-14-01	51,008.62	50,422.56	586 06
		ACQUIRED	05-15-01			
SHARES:	5,000 00	SOLD	11-14-01	212,535 91	216,620 00	4,084.09-
		ACQUIRED	05-16-01			
SHARES:	800 00	SOLD	11-14-01	34,005 75	36,320.00	2,314 25-
		ACQUIRED	05-16-01			
SURMODICS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
73

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	900 00	SOLD	11-14-01	32,569 91	47,747.16	15,177 25-
		ACQUIRED	05-17-01			
SHARES:	300 00	SOLD	11-14-01	10,856 64	12,405.00	1,548.36-
		ACQUIRED	08-23-01			
SHARES:	600 00	SOLD	11-14-01	21,713.27	20,760.00	953.27
		ACQUIRED	11-07-01			
WESTERN GAS RES INC COM						
SHARES:	2,300 00	SOLD	11-14-01	77,208 42	95,128.00	17,919 58-
		ACQUIRED	05-16-01			
ARCH COAL INC COM						
SHARES:	900.00	SOLD	11-15-01	19,124.36	21,294.54	2,170 18-
		ACQUIRED	06-26-01			
BARNES & NOBLE INC COM						
SHARES:	2,800 00	SOLD	11-15-01	71,353 74	93,415.28	22,061 54-
		ACQUIRED	05-15-01			
ELANTEC SEMICONDUCTOR INC COM						
SHARES:	1,400.00	SOLD	11-15-01	50,715 69	56,840 00	6,124 31-
		ACQUIRED	08-27-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
74

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,400 00	SOLD	11-15-01	50,715.68	45,570 00	5,145.68
	ACQUIRED	09-07-01			
KEY ENERGY SVCS INC					
SHARES: 2,800 00	SOLD	11-15-01	21,223 29	41,973 68	20,750 39-
	ACQUIRED	05-21-01			
KRONOS INC COM					
SHARES: 700.00	SOLD	11-15-01	44,112 52	35,719.60	8,392.92
	ACQUIRED	10-03-01			
PEDIATRIX MED GROUP COM					
SHARES: 500 00	SOLD	11-15-01	15,984 47	17,805 00	1,820 53-
	ACQUIRED	08-09-01			
SHARES: 1,300 00	SOLD	11-15-01	41,559 61	46,226 27	4,666 66-
	ACQUIRED	08-10-01			
SPINNAKER EXPL CO COM					
SHARES: 1,500.00	SOLD	11-15-01	56,998.10	68,100 00	11,101.90-
	ACQUIRED	05-16-01			
SURMODICS INC COM					
SHARES: 400.00	SOLD	11-15-01	13,824 15	13,840.00	15 85-
	ACQUIRED	11-07-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
75

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	800.00	SOLD 11-15-01 ACQUIRED 11-08-01	27,648.31	27,926 22	277 91-
WESTERN GAS RES INC COM					
SHARES:	200 00	SOLD 11-15-01 ACQUIRED 05-16-01	5,831 51	8,272.00	2,440 49-
SHARES:	3,000 00	SOLD 11-15-01 ACQUIRED 05-24-01	87,472.57	122,016 00	34,543 43-
SHARES:	600 00	SOLD 11-15-01 ACQUIRED 05-29-01	17,494.52	24,153 12	6,658.60-
KEY ENERGY SVCS INC					
SHARES:	14,900 00	SOLD 11-16-01 ACQUIRED 05-21-01	110,983 42	223,359 94	112,376 52-
SHARES:	1,000 00	SOLD 11-16-01 ACQUIRED 05-24-01	7,448 55	14,010 00	6,561.45-
SHARES:	600 00	SOLD 11-16-01 ACQUIRED 06-07-01	4,469 13	7,920 00	3,450 87-
SHARES:	800 00	SOLD 11-16-01 ACQUIRED 06-20-01	5,958.84	9,800.00	3,841.16-
SHARES:	500.00	SOLD 11-16-01 ACQUIRED 07-09-01	3,724.28	4,975.00	1,250 72-
PEDIATRIX MED GROUP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
76

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	1,500.00	SOLD 11-16-01 ACQUIRED 08-10-01	48,928 37	53,338.01	4,409.64-
SHARES:	1,300 00	SOLD 11-16-01 ACQUIRED 08-15-01	42,404 58	47,396.14	4,991 56-
SHARES:	1,500 00	SOLD 11-16-01 ACQUIRED 08-16-01	48,928 36	53,882 85	4,954 49-
SHARES:	400 00	SOLD 11-16-01 ACQUIRED 08-20-01	13,047 57	14,156.00	1,108.43-
KEY ENERGY SVCS INC					
SHARES:	1,700 00	SOLD 11-19-01 ACQUIRED 07-09-01	12,900 19	16,915.00	4,014.81-
SHARES:	5,000.00	SOLD 11-19-01 ACQUIRED 07-10-01	37,941 73	49,814 50	11,872 77-
SHARES:	1,800 00	SOLD 11-19-01 ACQUIRED 07-20-01	13,659 03	16,560 00	2,900 97-
SHARES:	2,900 00	SOLD 11-19-01 ACQUIRED 08-03-01	22,006 20	25,491 00	3,484 80-
SHARES:	1,600 00	SOLD 11-19-01 ACQUIRED 08-10-01	12,141 35	13,200.00	1,058 65-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
77

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	3,800.00	SOLD 11-19-01 ACQUIRED 09-27-01	28,835.72	22,458 00	6,377 72
SHARES.	1,000.00	SOLD 11-19-01 ACQUIRED 10-08-01	7,588.35	7,555 45	32.90
PEDIATRIX MED GROUP COM					
SHARES:	1,600.00	SOLD 11-19-01 ACQUIRED 08-20-01	53,655.22	56,624 00	2,968 78-
WESTERN GAS RES INC COM					
SHARES:	3,900.00	SOLD 11-19-01 ACQUIRED 05-29-01	115,054.08	156,995.28	41,941.20-
SHARES.	800.00	SOLD 11-19-01 ACQUIRED 06-07-01	23,600 84	30,760.00	7,159 16-
SHARES.	1,800 00	SOLD 11-19-01 ACQUIRED 06-28-01	53,101.88	57,205 44	4,103 56-
AMERICAN CAP STRATEGIES LTD COM					
SHARES:	1,800 00	SOLD 11-20-01 ACQUIRED 09-06-01	50,416.31	50,765 94	349 63-
FLOWSERVE CORP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
78

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	2,800.00	SOLD	11-20-01	66,509 13	81,892 44	15,383 31-
		ACQUIRED	05-11-01			
SHARES:	1,100 00	SOLD	11-20-01	26,128.58	32,153 00	6,024 42-
		ACQUIRED	05-14-01			
HNC SOFTWARE INC COM						
SHARES	1,800.00	SOLD	11-20-01	39,418 68	55,746 00	16,327 32-
		ACQUIRED	05-23-01			
NETIQ CORP COM						
SHARES:	1,800.00	SOLD	11-20-01	58,691.54	54,490.86	4,200.68
		ACQUIRED	05-11-01			
PEDIATRIX MED GROUP COM						
SHARES:	1,200 00	SOLD	11-20-01	41,823 28	42,468.00	644.72-
		ACQUIRED	08-20-01			
SHARES:	1,300 00	SOLD	11-20-01	45,308.56	39,487 50	5,821 06
		ACQUIRED	10-11-01			
SHARES:	1,100.00	SOLD	11-20-01	38,338 01	27,500 00	10,838 01
		ACQUIRED	10-12-01			
SHARES:	2,600 00	SOLD	11-20-01	90,617.12	71,679 22	18,937 90
		ACQUIRED	10-15-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
79

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 300.00 SOLD 11-20-01	11-20-01	10,455.82	8,175.00	2,280.82
ACQUIRED 10-15-01	10-15-01			
SHARES: 2,800.00 SOLD 11-20-01	11-20-01	97,587.67	79,684.08	17,903.59
ACQUIRED 10-16-01	10-16-01			
SHARES: 900.00 SOLD 11-20-01	11-20-01	31,367.46	23,733.00	7,634.46
ACQUIRED 10-18-01	10-18-01			
SHARES: 1,000.00 SOLD 11-20-01	11-20-01	34,852.74	25,940.00	8,912.74
ACQUIRED 10-26-01	10-26-01			
RESEARCH IN MOTION LTD COM COM				
SHARES: 2,000.00 SOLD 11-20-01	11-20-01	44,066.23	66,687.20	22,620.97-
ACQUIRED 05-16-01	05-16-01			
SHARES: 500.00 SOLD 11-20-01	11-20-01	11,016.56	12,837.50	1,820.94-
ACQUIRED 06-19-01	06-19-01			
RUDOPHL TECHNOLOGIES INC COM				
SHARES: 1,700.00 SOLD 11-20-01	11-20-01	60,569.83	66,596.99	6,027.16-
ACQUIRED 07-27-01	07-27-01			
SHARES: 100.00 SOLD 11-20-01	11-20-01	3,562.93	4,250.00	687.07-
ACQUIRED 08-03-01	08-03-01			
SKILLSOFT CORP COM ISIN US83066P1012				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
80

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,800 00	SOLD	11-20-01	41,578.61	41,445.00	133.61
	ACQUIRED	10-04-01			
TWEETER HOME ENTMT GROUP INC COM					
SHARES: 200 00	SOLD	11-20-01	4,600.51	5,880.00	1,279.49-
	ACQUIRED	05-25-01			
SHARES: 2,400 00	SOLD	11-20-01	55,206.15	69,844.80	14,638.65-
	ACQUIRED	05-29-01			
SHARES: 500 00	SOLD	11-20-01	11,501.28	13,675.00	2,173.72-
	ACQUIRED	05-31-01			
SHARES: 300 00	SOLD	11-20-01	6,900.77	7,856.10	955.33-
	ACQUIRED	06-04-01			
COLDWATER CREEK INC COM					
SHARES: 1,000.00	SOLD	11-21-01	25,099.16	21,444.00	3,655.16
	ACQUIRED	05-11-01			
SHARES: 900 00	SOLD	11-21-01	22,589.25	19,314.00	3,275.25
	ACQUIRED	05-15-01			
SWIFT TRANSN INC COM					
SHARES: 1,900 00	SOLD	11-21-01	38,544.39	33,806.13	4,738.26
	ACQUIRED	05-11-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
81

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	700 00	SOLD	11-21-01	14,200 57	12,320.00	1,880 57
		ACQUIRED	05-14-01			
TWEETER HOME ENTMT GROUP INC COM						
SHARES:	1,800.00	SOLD	11-21-01	39,517 68	47,136 60	7,618 92-
		ACQUIRED	06-04-01			
CAMINUS CORP COM						
SHARES:	600 00	SOLD	11-26-01	10,577.64	16,109 04	5,531 40-
		ACQUIRED	05-15-01			
RUDOPHL TECHNOLOGIES INC COM						
SHARES:	1,600 00	SOLD	11-27-01	60,874.77	68,000 00	7,125 23-
		ACQUIRED	08-03-01			
SHARES:	800 00	SOLD	11-27-01	30,437.38	31,763 28	1,325 90-
		ACQUIRED	08-06-01			
CAMINUS CORP COM						
SHARES:	1,500 00	SOLD	11-28-01	24,522.23	40,272 60	15,750 37-
		ACQUIRED	05-15-01			
SHARES:	1,500.00	SOLD	11-28-01	24,522.23	40,280.40	15,758.17-
		ACQUIRED	05-15-01			
SCIOS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
82

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,500 00	SOLD 11-28-01	37,873.73	39,169.35	1,295 62-
	ACQUIRED 06-05-01			
EXTREME NETWORKS INC COM				
SHARES: 3,600 00	SOLD 11-29-01	59,646.05	48,500 28	11,145 77
	ACQUIRED 10-17-01			
VCA ANTECH INC COM STK				
SHARES: 1,700 00	SOLD 12-04-01	18,061 89	17,000 00	1,061.89
	ACQUIRED 11-20-01			
RESEARCH IN MOTION LTD COM COM				
SHARES: 200.00	SOLD 12-05-01	4,557 85	5,135.00	577 15-
	ACQUIRED 06-19-01			
SHARES: 3,200 00	SOLD 12-05-01	72,925 56	93,960 96	21,035.40-
	ACQUIRED 07-12-01			
ADR SMARTFORCE PUB LTD CO SPONSORED ADRISIN 83170A2069 SEDOL 2254463				
SHARES: 2,900 00	SOLD 12-05-01	71,832.49	97,295 00	25,462.51-
	ACQUIRED 07-12-01			
VCA ANTECH INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
83

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	1,700 00	SOLD 12-05-01	18,002 23	17,000.00	1,002 23
		ACQUIRED 11-20-01			
SHARES:	1,700.00	SOLD 12-05-01	18,002.22	15,725.00	2,277 22
		ACQUIRED 11-21-01			
ALPHA INDS INC COM					
SHARES:	1,800 00	SOLD 12-06-01	48,112 39	69,255.72	21,143.33-
		ACQUIRED 07-27-01			
BARNES & NOBLE INC COM					
SHARES:	2,800.00	SOLD 12-06-01	85,531 83	93,415 28	7,883.45-
		ACQUIRED 05-15-01			
SHARES:	2,800.00	SOLD 12-06-01	85,531 82	93,100.00	7,568 18-
		ACQUIRED 05-16-01			
BROOKS AUTOMATION INC COM					
SHARES:	1,200.00	SOLD 12-06-01	51,670 27	63,952 20	12,281 93-
		ACQUIRED 05-11-01			
DIGITAL RIV INC COM					
SHARES:	2,700.00	SOLD 12-06-01	48,494 16	35,108.37	13,385 79
		ACQUIRED 10-31-01			
EXTREME NETWORKS INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
84

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,100.00	SOLD	12-06-01	53,805 21	41,764.13	12,041 08
	ACQUIRED	10-17-01			
HNC SOFTWARE INC COM					
SHARES: 600 00	SOLD	12-06-01	13,191 58	18,582 00	5,390 42-
	ACQUIRED	05-23-01			
SHARES: 1,900.00	SOLD	12-06-01	41,773 33	58,867.70	17,094 37-
	ACQUIRED	05-25-01			
SHARES: 400 00	SOLD	12-06-01	8,794 39	12,597 32	3,802 93-
	ACQUIRED	05-29-01			
HOT TOPIC INC COM					
SHARES: 2,100.00	SOLD	12-06-01	64,375 28	69,794 55	5,419.27-
	ACQUIRED	08-16-01			
SHARES: 100 00	SOLD	12-06-01	3,065.49	3,218 07	152.58-
	ACQUIRED	08-17-01			
NETIQ CORP COM					
SHARES: 2,400 00	SOLD	12-06-01	84,442 38	72,654.48	11,787 90
	ACQUIRED	05-11-01			
SCIOS INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
85

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 100.00 SOLD 12-06-01	12-06-01	2,847.90	2,611.29	236.61
ACQUIRED 06-05-01	06-05-01			
SHARES: 2,800.00 SOLD 12-06-01	12-06-01	79,741.34	72,878.40	6,862.94
ACQUIRED 06-06-01	06-06-01			
ADR SMARTFORCE PUB LTD CO SPONSORED ADRISIN 83170A2069 SEDOL 2254463				
SHARES: 3,800.00 SOLD 12-06-01	12-06-01	91,249.01	127,490.00	36,240.99-
ACQUIRED 07-12-01	07-12-01			
SHARES: 400.00 SOLD 12-06-01	12-06-01	9,605.16	13,737.44	4,132.28-
ACQUIRED 07-18-01	07-18-01			
TWEETER HOME ENTMT GROUP INC COM				
SHARES: 2,400.00 SOLD 12-06-01	12-06-01	62,817.90	62,848.80	30.90-
ACQUIRED 06-04-01	06-04-01			
ALPHA INDS INC COM				
SHARES: 2,000.00 SOLD 12-07-01	12-07-01	51,931.87	76,950.80	25,018.93-
ACQUIRED 07-27-01	07-27-01			
SHARES: 1,800.00 SOLD 12-07-01	12-07-01	46,738.68	68,697.00	21,958.32-
ACQUIRED 07-31-01	07-31-01			
COLDWATER CREEK INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
86

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,100.00	SOLD	12-07-01	19,761 28	23,606.00	3,844 72-
	ACQUIRED	05-15-01			
SHARES: 3,000 00	SOLD	12-07-01	53,894.40	62,391.00	8,496.60-
	ACQUIRED	05-15-01			
SHARES: 3,000.00	SOLD	12-07-01	53,894 40	63,405 00	9,510 60-
	ACQUIRED	05-15-01			
SHARES: 1,500 00	SOLD	12-07-01	26,947 21	31,759 05	4,811 84-
	ACQUIRED	05-16-01			
SHARES: 1,500.00	SOLD	12-07-01	26,947.20	31,950.00	5,002.80-
	ACQUIRED	05-16-01			
SHARES: 1,500.00	SOLD	12-07-01	26,947 20	34,159 05	7,211.85-
	ACQUIRED	05-17-01			
SHARES: 2,000 00	SOLD	12-07-01	35,929 60	44,202 00	8,272 40-
	ACQUIRED	05-17-01			
SHARES: 2,000.00	SOLD	12-07-01	35,929 60	43,700 00	7,770.40-
	ACQUIRED	05-17-01			
SHARES: 3,000 00	SOLD	12-07-01	53,894.40	66,041 10	12,146 70-
	ACQUIRED	05-17-01			
SHARES: 1,500 00	SOLD	12-07-01	26,947 20	32,790 00	5,842.80-
	ACQUIRED	05-17-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
87

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 2,900 00 SOLD 12-07-01	05-18-01	52,097.92	65,834.06	13,736.14-
ACQUIRED				
SHARES: 500 00 SOLD 12-07-01	06-26-01	8,982 41	9,800 00	817 59-
ACQUIRED				
CRYOLIFE INC COM				
SHARES: 900.00 SOLD 12-07-01	11-30-01	25,290.05	27,719 19	2,429.14-
ACQUIRED				
TWEETER HOME ENTMT GROUP INC COM				
SHARES: 2,700.00 SOLD 12-07-01	06-04-01	72,789.57	70,704 90	2,084 67
ACQUIRED				
ALPHA INDS INC COM				
SHARES: 1,000 00 SOLD 12-10-01	08-01-01	25,773.10	39,595 00	13,821 90-
ACQUIRED				
ALPHA INDS INC COM				
SHARES: 900.00 SOLD 12-10-01	08-01-01	22,316.29	35,635 50	13,319 21-
ACQUIRED				
SHARES: 1,700 00 SOLD 12-10-01	08-03-01	42,152.98	65,808 89	23,655 91-
ACQUIRED				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
88

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	600 00	SOLD 12-10-01 ACQUIRED 08-06-01	14,877.52	21,612 00	6,734.48-
SHARES:	1,400.00	SOLD 12-10-01 ACQUIRED 08-15-01	34,714 22	44,338.00	9,623 78-
SHARES:	1,700.00	SOLD 12-10-01 ACQUIRED 09-05-01	42,152 99	41,978 61	174.38
SHARES:	800 00	SOLD 12-10-01 ACQUIRED 09-07-01	19,836 70	19,176.00	660.70
SHARES:	2,000 00	SOLD 12-10-01 ACQUIRED 10-18-01	49,591 74	39,045.40	10,546.34
SHARES:	2,600.00	SOLD 12-10-01 ACQUIRED 11-16-01	64,469 27	70,965 13	6,495 86-
SHARES:	1,000 00	SOLD 12-10-01 ACQUIRED 11-28-01	24,795.88	25,931 82	1,135 94-
SHARES	1,800.00	SOLD 12-10-01 ACQUIRED 12-03-01	44,632 57	42,669 47	1,963 10
CAMINUS CORP COM					
SHARES:	1,000.00	SOLD 12-11-01 ACQUIRED 05-15-01	20,409 31	26,853.60	6,444.29-

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION WESTWOOD MANAGEMENT

PAGE  
89

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	500 00	SOLD	12-11-01	10,204.66	13,266 45	3,061 79-
		ACQUIRED	05-16-01			
ENGINEERED SUPPORT SYS INC COM						
SHARES:	2,600 00	SOLD	12-11-01	102,992 18	79,225.38	23,766 80
		ACQUIRED	06-19-01			
SHARES:	400 00	SOLD	12-11-01	15,844.95	13,438.00	2,406 95
		ACQUIRED	07-03-01			
CAMINUS CORP COM						
SHARES:	2,100.00	SOLD	12-12-01	41,830 61	55,719.09	13,888 48-
		ACQUIRED	05-16-01			
SHARES:	2,500.00	SOLD	12-12-01	49,798.33	65,480.00	15,681 67-
		ACQUIRED	05-16-01			
SHARES:	1,000 00	SOLD	12-12-01	19,919 34	23,600 00	3,680.66-
		ACQUIRED	07-09-01			
SHARES:	700 00	SOLD	12-12-01	13,943.53	14,105 00	161 47-
		ACQUIRED	07-23-01			
SHARES:	1,000 00	SOLD	12-12-01	19,919 34	20,730.00	810 66-
		ACQUIRED	08-10-01			
SHARES:	500.00	SOLD	12-12-01	9,959 67	8,691 25	1,268 42
		ACQUIRED	09-07-01			
ENGINEERED SUPPORT SYS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
90

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	600 00	SOLD	12-12-01	20,521.84	20,157.00	364 84
		ACQUIRED	07-03-01			
SHARES:	900 00	SOLD	12-12-01	30,782 75	30,114.00	668 75
		ACQUIRED	07-06-01			
SHARES:	3,000 00	SOLD	12-12-01	102,609 18	101,891 70	717.48
		ACQUIRED	08-22-01			
SHARES:	900 00	SOLD	12-12-01	30,782 75	29,016 00	1,766.75
		ACQUIRED	08-28-01			
SHARES:	800 00	SOLD	12-12-01	27,362.45	25,038.00	2,324 45
		ACQUIRED	08-30-01			
SHARES:	1,800 00	SOLD	12-12-01	61,565 50	76,590.00	15,024.50-
		ACQUIRED	11-14-01			
SHARES:	1,700.00	SOLD	12-12-01	58,145.21	67,405.00	9,259 79-
		ACQUIRED	11-16-01			
ACTIVISION INC NEW COM NEW						
SHARES:	2,600.00	SOLD	12-13-01	68,530 93	49,136 36	19,394.57
		ACQUIRED	05-11-01			
CAMINUS CORP COM						
SHARES:	1,100 00	SOLD	12-13-01	21,926 67	19,120 75	2,805 92
		ACQUIRED	09-07-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
91

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,600.00 SOLD 12-13-01 ACQUIRED 09-28-01	12-13-01 09-28-01	31,893.33	21,767.52	10,125.81
SHARES: 900.00 SOLD 12-13-01 ACQUIRED 11-12-01	12-13-01 11-12-01	17,940.00	14,445.00	3,495.00
CHICOS FAS INC				
SHARES: 3,000.00 SOLD 12-13-01 ACQUIRED 11-01-01	12-13-01 11-01-01	110,887.10	76,697.70	34,189.40
SHARES: 400.00 SOLD 12-13-01 ACQUIRED 11-05-01	12-13-01 11-05-01	14,784.95	10,352.80	4,432.15
CHRISTOPHER & BANKS CORP COM				
SHARES: 750.00 SOLD 12-13-01 ACQUIRED 05-16-01	12-13-01 05-16-01	21,486.78	20,419.80	1,066.98
SHARES: 1,150.00 SOLD 12-13-01 ACQUIRED 05-21-01	12-13-01 05-21-01	32,946.40	33,656.67	710.27-
CORPORATE EXECUTIVE BRD CO COMMON STOCK				
SHARES: 1,400.00 SOLD 12-13-01 ACQUIRED 05-14-01	12-13-01 05-14-01	49,712.34	47,569.76	2,142.58
EXTREME NETWORKS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT  
x

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
92

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	700.00	SOLD	12-13-01	10,184 66	9,430 61	754 05
		ACQUIRED	10-17-01			
SHARES.	400.00	SOLD	12-13-01	5,819 80	4,838.24	981 56
		ACQUIRED	10-23-01			
RESEARCH IN MOTION LTD COM COM						
SHARES:	500 00	SOLD	12-13-01	12,281 47	14,681.40	2,399 93-
		ACQUIRED	07-12-01			
SHARES:	4,000 00	SOLD	12-13-01	98,251.72	114,324.00	16,072.28-
		ACQUIRED	07-16-01			
SONICWALL INC COM						
SHARES:	2,700 00	SOLD	12-13-01	49,826 37	41,557 59	8,268 78
		ACQUIRED	10-04-01			
KANSAS CITY SOUTHN INDS INC COM NEW						
SHARES:	2,800 00	SOLD	12-20-01	40,439.97	37,086.00	3,353.97
		ACQUIRED	05-11-01			
PHARMACEUTICAL PROD DEV INC COMMON STOCK						
SHARES.	2,200.00	SOLD	12-20-01	70,128.82	68,670.25	1,458.57
		ACQUIRED	05-11-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09297  
SS870 AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
93

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 700.00	SOLD	12-20-01	22,313.71	22,050.00	263.71
	ACQUIRED	05-15-01			
SWIFT TRANSN INC COM					
SHARES: 2,300.00	SOLD	12-20-01	52,817.74	40,480.00	12,337.74
	ACQUIRED	05-14-01			
SHARES: 1,500.00	SOLD	12-20-01	34,446.35	26,130.00	8,316.35
	ACQUIRED	05-15-01			
<u>SUB-TOTAL</u>			29,682,496.66	34,750,149.48	5,067,652.82-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>			29,682,496.66	34,750,149.48	5,067,652.82-

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064  
SS870

ACCOUNT NO 26-09297  
AAB

LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
94

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	5,067,652.82-
---	---------------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	5,067,652.82-
---	---------------

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
1

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
CEC ENTMT INC COM				
SHARES 1,000 00	SOLD 06-01-01 ACQUIRED 05-30-01	42,353 78	54,851 20	12,497 42-
PEREGRINE SYS INC COM				
SHARES 1,000 00	SOLD 06-05-01 ACQUIRED 06-04-01	32,122 22	30,080 00	2,042 22
SAFENET INC COM				
SHARES 700 00	SOLD 06-05-01 ACQUIRED 05-31-01	8,017 53	9,121 00	1,103 47-
SHARES 1,300 00	SOLD 06-05-01 ACQUIRED 06-01-01	14,889 70	17,238 00	2,348 30-
ACCREDITO HEALTH INC COM				
SHARES 300 00	SOLD 06-07-01 ACQUIRED 05-31-01	11,588 61	10,188 00	1,400 61
SHARES 1,600 00	SOLD 06-07-01 ACQUIRED 06-04-01	61,805 94	55,520 00	6,285 94
ALEXION PHARMACEUTICALS INC COM				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	500 00	SOLD 06-07-01 ACQUIRED 05-29-01	12,182 84	13,000 00	817 16-
SHARES	500 00	SOLD 06-07-01 ACQUIRED 05-31-01	12,182 85	13,100 00	917 15-
SHARES	600 00	SOLD 06-07-01 ACQUIRED 06-04-01	14,619 41	15,798 00	1,178 59-
PEREGRINE SYS INC COM					
SHARES	1,900 00	SOLD 06-07-01 ACQUIRED 06-04-01	58,028 81	57,152 00	876 81
SAFENET INC COM					
SHARES	700 00	SOLD 06-07-01 ACQUIRED 05-30-01	7,708 14	9,100 00	1,391 86-
SHARES	200 00	SOLD 06-07-01 ACQUIRED 05-31-01	2,202 32	2,606 00	403 68-
ALEXION PHARMACEUTICALS INC COM					
SHARES	1,300 00	SOLD 06-08-01 ACQUIRED 05-29-01	29,203 53	33,800 00	4,596 47-
SHARES	700 00	SOLD 06-08-01 ACQUIRED 06-01-01	15,724 97	17,955 00	2,230 03-
SAFENET INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 610-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
3

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 600 00	SOLD 06-08-01 ACQUIRED 05-30-01	6,599 78	7,800 00	1,200 22-
TRANSWITCH CORP COMMON STOCK				
SHARES 4,600 00	SOLD 06-08-01 ACQUIRED 05-30-01	57,507 28	65,228 00	7,720 72-
ALEXION PHARMACEUTICALS INC COM				
SHARES 600 00	SOLD 06-11-01 ACQUIRED 05-30-01	12,850 07	15,330 00	2,479 93-
PEREGRINE SYS INC COM				
SHARES 2,700 00	SOLD 06-11-01 ACQUIRED 05-30-01	64,895 84	77,468 94	12,573 10-
SHARES 800.00	SOLD 06-11-01 ACQUIRED 06-04-01	19,228 40	24,064 00	4,835 60-
SAFENET INC COM				
SHARES 1,900 00	SOLD 06-11-01 ACQUIRED 05-30-01	20,142 55	24,700 00	4,557 45-
TRANSWITCH CORP COMMON STOCK				
SHARES: 1,500.00	SOLD 06-11-01 ACQUIRED 06-01-01	17,363 42	20,175 00	2,811 58-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,500 00	SOLD	06-11-01	17,363 42	20,415 00	3,051 58-
		ACQUIRED	06-04-01			
ARTHROCARE CORP COM						
SHARES	1,300 00	SOLD	06-12-01	36,595 08	30,901 00	5,694 08
		ACQUIRED	06-04-01			
CHRONIMED INC COM						
SHARES	500 00	SOLD	06-12-01	4,655 44	4,015 00	640 44
		ACQUIRED	05-29-01			
SHARES	3,100 00	SOLD	06-12-01	28,863.76	27,311 00	1,552 76
		ACQUIRED	06-04-01			
RADISYS CORP COM						
SHARES	1,000 00	SOLD	06-12-01	25,249 15	25,150 00	99 15
		ACQUIRED	06-04-01			
SAFENET INC COM						
SHARES	1,000 00	SOLD	06-12-01	9,713 17	12,560 00	2,846.83-
		ACQUIRED	05-30-01			
SHARES	900 00	SOLD	06-12-01	8,741 86	11,160 00	2,418 14-
		ACQUIRED	06-04-01			
TRANSWITCH CORP COMMON STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
5

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,500 00	SOLD	06-12-01	17,042 43	19,431 00	2,388 57-
		ACQUIRED	05-30-01			
SHARES	1,300 00	SOLD	06-12-01	14,770 10	17,030 00	2,259 90-
		ACQUIRED	05-31-01			
SHARES	300 00	SOLD	06-12-01	3,408 49	4,035 00	626 51-
		ACQUIRED	06-01-01			
ARTHROCARE CORP COM						
SHARES:	400 00	SOLD	06-13-01	11,355 62	9,208 00	2,147 62
		ACQUIRED	05-31-01			
SHARES:	1,200 00	SOLD	06-13-01	34,066 86	28,524 00	5,542 86
		ACQUIRED	06-04-01			
CHRONIMED INC COM						
SHARES	6,200 00	SOLD	06-13-01	57,813 07	49,786 00	8,027 07
		ACQUIRED	05-29-01			
RADISYS CORP COM						
SHARES	500 00	SOLD	06-13-01	12,741 22	12,425 00	316 22
		ACQUIRED	05-31-01			
SHARES	200 00	SOLD	06-13-01	5,096 49	5,030 00	66 49
		ACQUIRED	06-04-01			
SOMERA COMMUNICATIONS INC COM						

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

PAGE  
6

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	5,100 00	SOLD ACQUIRED	06-13-01 05-29-01	31,819 88	35,572 50	3,752 62-
SHARES	2,100 00	SOLD ACQUIRED	06-13-01 05-31-01	13,102 30	14,238 00	1,135 70-
ADVENT SOFTWARE INC COM STK						
SHARES	500 00	SOLD ACQUIRED	06-14-01 06-01-01	31,700 59	32,025 00	324 41-
SHARES	500 00	SOLD ACQUIRED	06-14-01 06-04-01	31,700 59	33,200 00	1,499 41-
RADISYS CORP COM						
SHARES	500 00	SOLD ACQUIRED	06-14-01 05-31-01	12,323 33	12,425 00	101 67-
ARTHROCARE CORP COM						
SHARES	200 00	SOLD ACQUIRED	06-15-01 05-29-01	5,470 10	4,596 00	874 10
SHARES	600 00	SOLD ACQUIRED	06-15-01 05-31-01	16,410 29	13,812 00	2,598 29
ACTRADE FINL TECHNOLOGIES LTD COM STK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
7

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	2,100 00	SOLD	06-18-01	57,610 32	88,263 00	30,652 68-
		ACQUIRED	05-29-01			
SHARES	400 00	SOLD	06-18-01	10,973 39	16,406 28	5,432 89-
		ACQUIRED	05-30-01			
SHARES	600.00	SOLD	06-18-01	16,460.09	26,154 00	9,693.91-
		ACQUIRED	06-04-01			
ARTHROCARE CORP COM						
SHARES	1,100 00	SOLD	06-18-01	29,907 01	25,322 00	4,585 01
		ACQUIRED	05-31-01			
OAK TECHNOLOGY INC COM						
SHARES	1,000.00	SOLD	06-18-01	9,079 69	11,100 00	2,020 31-
		ACQUIRED	06-04-01			
ACCREDITO HEALTH INC COM						
SHARES	1,000.00	SOLD	06-19-01	32,998 90	33,960 00	961 10-
		ACQUIRED	05-31-01			
ACTRADE FINL TECHNOLOGIES LTD COM STK						
SHARES	300 00	SOLD	06-19-01	8,230 28	12,304 71	4,074 43-
		ACQUIRED	05-30-01			

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SSB70 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
8

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	500 00	SOLD	06-19-01	13,717 15	19,830 00	6,112 85-
		ACQUIRED	05-31-01			
SHARES	900 00	SOLD	06-19-01	24,690 85	36,009 00	11,318 15-
		ACQUIRED	06-01-01			
MEDICIS PHARMACEUTICAL CORP CL A NEW						
SHARES	900 00	SOLD	06-19-01	44,646 70	48,739 50	4,092 80-
		ACQUIRED	05-29-01			
OAK TECHNOLOGY INC COM						
SHARES	200 00	SOLD	06-19-01	1,521 27	2,173 46	652 19-
		ACQUIRED	05-29-01			
SHARES	1,300 00	SOLD	06-19-01	9,888 24	14,430 00	4,541 76-
		ACQUIRED	06-04-01			
OAK TECHNOLOGY INC COM						
SHARES	500 00	SOLD	06-19-01	4,416 90	5,550 00	1,133 10-
		ACQUIRED	06-04-01			
OAK TECHNOLOGY INC COM						
SHARES	900 00	SOLD	06-19-01	8,120 24	9,990 00	1,869 76-
		ACQUIRED	06-04-01			
MEDICIS PHARMACEUTICAL CORP CL A NEW						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
9

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,600 00	SOLD	06-20-01	78,369 78	86,648 00	8,278 30-
		ACQUIRED	05-29-01			
OAK TECHNOLOGY INC COM						
SHARES	1,400 00	SOLD	06-20-01	9,966 82	15,214 22	5,247 40-
		ACQUIRED	05-29-01			
RADISYS CORP COM						
SHARES	3,200 00	SOLD	06-20-01	67,530 54	79,104 00	11,573 46-
		ACQUIRED	05-30-01			
RADISYS CORP COM						
SHARES	500 00	SOLD	06-21-01	10,402 45	12,360 00	1,957 55-
		ACQUIRED	05-30-01			
SHARES	1,300 00	SOLD	06-21-01	27,046 38	32,136 00	5,089 62-
		ACQUIRED	05-30-01			
SHARES.	900 00	SOLD	06-21-01	18,724 41	22,050 00	3,325 59-
		ACQUIRED	06-01-01			
UNIVERSAL ELECTRS INC COM						
SHARES	1,200 00	SOLD	06-21-01	20,447 79	25,980 00	5,532 21-
		ACQUIRED	05-31-01			
CHRONIMED INC COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
10

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	100 00	SOLD	06-22-01	455 43	803 00	347 57-
		ACQUIRED	05-29-01			
SHARES	3,400 00	SOLD	06-22-01	15,484 78	27,030 00	11,545 22-
		ACQUIRED	06-01-01			
CHRONIMED INC COM						
SHARES	2,900 00	SOLD	06-22-01	12,823 37	23,287 00	10,463 63-
		ACQUIRED	05-29-01			
INTERCEPT INC COM						
SHARES	2,700 00	SOLD	06-22-01	93,958 21	84,888 00	9,070 21
		ACQUIRED	06-04-01			
RADISYS CORP COM						
SHARES	600 00	SOLD	06-22-01	11,995 40	14,700 00	2,704 60-
		ACQUIRED	06-01-01			
CHRONIMED INC COM						
SHARES:	3,300.00	SOLD	06-25-01	15,047 50	25,674 00	10,626 50-
		ACQUIRED	05-30-01			
SHARES	500 00	SOLD	06-25-01	2,279 92	3,975 00	1,695 08-
		ACQUIRED	06-01-01			
INTERCEPT INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 670-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
11

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 300 00 SOLD 06-25-01 ACQUIRED 06-04-01		10,289 65	9,432 00	857 65
METRO ONE TELECOMMUNICATIONS INC COM				
SHARES 300 00 SOLD 06-25-01 ACQUIRED 06-04-01		17,291 42	14,715 00	2,576 42
BOSTON COMMUNICATIONS GROUP INC COM				
SHARES 2,500 00 SOLD 06-26-01 ACQUIRED 06-04-01		34,837 83	30,450 00	4,387 83
CHRONIMED INC COM				
SHARES: 2,600 00 SOLD 06-26-01 ACQUIRED 05-31-01		10,529 64	19,708 00	9,178 36-
METRO ONE TELECOMMUNICATIONS INC COM				
SHARES 300 00 SOLD 06-26-01 ACQUIRED 06-01-01		17,647 15	13,719 00	3,928 15
SHARES 500 00 SOLD 06-26-01 ACQUIRED 06-04-01		29,411 92	24,525 00	4,886 92
BOSTON COMMUNICATIONS GROUP INC COM				
SHARES 700 00 SOLD 06-27-01 ACQUIRED 06-04-01		9,643 71	8,526 00	1,117 71
METRO ONE TELECOMMUNICATIONS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 610-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
12

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	500 00	SOLD	06-27-01	30,595 28	22,865 00	7,730 28
		ACQUIRED	06-01-01			
UNITED NAT FOODS INC COM						
SHARES	2,900 00	SOLD	06-27-01	58,290 95	51,040 00	7,250 95
		ACQUIRED	05-31-01			
SHARES	200 00	SOLD	06-27-01	4,020 07	3,514 00	506 07
		ACQUIRED	06-04-01			
BOSTON COMMUNICATIONS GROUP INC COM						
SHARES	900 00	SOLD	06-28-01	12,370 80	10,863 00	1,507 80
		ACQUIRED	05-31-01			
SHARES	1,700 00	SOLD	06-28-01	23,367 08	20,706 00	2,661.08
		ACQUIRED	06-04-01			
MOBILE MINI INC COM						
SHARES:	800 00	SOLD	06-28-01	26,519 11	23,359 60	3,159 51
		ACQUIRED	05-30-01			
UNITED NAT FOODS INC COM						
SHARES	1,900.00	SOLD	06-28-01	37,853 00	33,383 00	4,470 00
		ACQUIRED	06-04-01			
ALLOY INC COM STK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
13

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,900 00	SOLD 06-29-01	27,074 09	20,767 00	6,307 09
	ACQUIRED 06-01-01			
BOSTON COMMUNICATIONS GROUP INC COM				
SHARES: 1,300.00	SOLD 06-29-01	17,482 66	15,691 00	1,991 66
	ACQUIRED 05-31-01			
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM				
SHARES 1,700 00	SOLD 06-29-01	50,862 30	47,685 00	3,177 30
	ACQUIRED 05-30-01			
CAREER ED CORP COM				
SHARES 600 00	SOLD 06-29-01	35,687 58	31,740 00	3,947 58
	ACQUIRED 06-04-01			
METRO ONE TELECOMMUNICATIONS INC COM				
SHARES 300 00	SOLD 06-29-01	18,992 36	13,719 00	5,273 36
	ACQUIRED 06-01-01			
WILSONS LEATHER EXPERTS INC COM				
SHARES 1,300 00	SOLD 06-29-01	25,464 20	24,648 00	816 20
	ACQUIRED 06-01-01			
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
14

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	200 00	SOLD	07-02-01	5,959 80	5,610 00	349 80
		ACQUIRED	05-30-01			
UNITED NAT FOODS INC COM						
SHARES	1,300 00	SOLD	07-02-01	28,066 06	22,841 00	5,225 06
		ACQUIRED	06-04-01			
WILSONS LEATHER EXPERTS INC COM						
SHARES.	1,300 00	SOLD	07-02-01	22,452 20	24,648 00	2,195 80-
		ACQUIRED	06-01-01			
MULTEX COM INC COM						
SHARES	2,100 00	SOLD	07-03-01	19,821 02	35,427 00	15,605 98-
		ACQUIRED	06-04-01			
MULTEX COM INC COM						
SHARES	1,500 00	SOLD	07-03-01	13,008 31	25,219 95	12,211 64-
		ACQUIRED	05-30-01			
SHARES	1,000 00	SOLD	07-03-01	8,672 21	16,870 00	8,197 79-
		ACQUIRED	06-04-01			
UNITED NAT FOODS INC COM						
SHARES	1,300 00	SOLD	07-03-01	27,097 59	22,802 78	4,294 81
		ACQUIRED	05-30-01			
WILSONS LEATHER EXPERTS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
15

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	200 00	SOLD 07-03-01 ACQUIRED 05-31-01	3,332 09	3,770 00	437 91-
SHARES	1,100 00	SOLD 07-03-01 ACQUIRED 06-01-01	18,326 48	20,856 00	2,529 52-
CAREER ED CORP COM					
SHARES	200 00	SOLD 07-05-01 ACQUIRED 05-30-01	11,665 75	10,512 00	1,153 75
SHARES	900 00	SOLD 07-05-01 ACQUIRED 06-04-01	52,495 88	47,610 00	4,885 88
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK					
SHARES	4,100 00	SOLD 07-05-01 ACQUIRED 05-30-01	95,293 93	84,983 98	10,309 95
MULTEX COM INC COM					
SHARES	1,800 00	SOLD 07-05-01 ACQUIRED 05-30-01	13,862 24	30,263 94	16,401 70-
SHARES	4,800 00	SOLD 07-05-01 ACQUIRED 05-30-01	36,965 96	80,657 28	43,691 32-
YANKEE CANDLE CO COM ISIN US9847571042					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
16

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	2,400 00	SOLD	07-05-01	43,813 65	46,320 48	2,506 83-
		ACQUIRED	06-04-01			
CAREER ED CORP COM						
SHARES	600.00	SOLD	07-06-01	34,918 83	31,536 00	3,382 83
		ACQUIRED	05-30-01			
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK						
SHARES	1,100 00	SOLD	07-06-01	24,831 78	22,800 58	2,031 20
		ACQUIRED	05-30-01			
METRO ONE TELECOMMUNICATIONS INC COM						
SHARES	4,200 00	SOLD	07-06-01	155,694 27	126,812 00	28,882 27
		ACQUIRED	05-30-01			
SHARES	1,350 00	SOLD	07-06-01	50,044 58	40,293 00	9,751 58
		ACQUIRED	05-30-01			
SHARES	1,050 00	SOLD	07-06-01	38,923 57	30,982 00	7,941 57
		ACQUIRED	05-31-01			
SHARES	150 00	SOLD	07-06-01	5,560 51	4,573 00	987 51
		ACQUIRED	06-01-01			
MULTEX COM INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 610-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
17

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD 07-06-01 ACQUIRED 05-30-01	9,715 67	23,525 04	13,809 37-
YANKEE CANDLE CO COM ISIN US9847571042					
SHARES	1,400 00	SOLD 07-06-01 ACQUIRED 06-04-01	24,544 95	27,020 28	2,475 33-
ADVENT SOFTWARE INC COM STK					
SHARES	1,500.00	SOLD 07-09-01 ACQUIRED 05-29-01	81,038 69	95,760 00	14,721 31-
SHARES.	900 00	SOLD 07-09-01 ACQUIRED 05-31-01	48,623 22	57,123 00	8,499 78-
SHARES	100.00	SOLD 07-09-01 ACQUIRED 06-01-01	5,402 58	6,405 00	1,002 42-
CAREER ED CORP COM					
SHARES	900 00	SOLD 07-09-01 ACQUIRED 05-30-01	53,154 48	47,304 00	5,850 48
SHARES	100 00	SOLD 07-09-01 ACQUIRED 05-31-01	5,906 05	5,193 00	713 05
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK					



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
18

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,000 00	SOLD 07-09-01 ACQUIRED 05-30-01	21,255 18	20,727 80	527 38
OPTIMAL ROBOTICS CORP CL A NEW				
SHARES 1,600 00	SOLD 07-10-01 ACQUIRED 05-31-01	57,969 24	49,472 00	8,497 26
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES 1,000 00	SOLD 07-10-01 ACQUIRED 06-04-01	17,454 51	19,300 20	1,845 69-
ALLOY INC COM STK				
SHARES 1,300 00	SOLD 07-11-01 ACQUIRED 06-01-01	18,394 38	14,209 00	4,185 38
ARTHROCARE CORP COM				
SHARES 1,300 00	SOLD 07-11-01 ACQUIRED 05-29-01	33,363 38	29,874 00	3,489 38
HALL KINION & ASSOCS INC COM				
SHARES 2,100.00	SOLD 07-11-01 ACQUIRED 05-29-01	14,515 76	18,480 00	3,964 24-
YANKEE CANDLE CO COM ISIN US9847571042				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
19

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,000 00	SOLD 07-11-01 ACQUIRED 06-04-01	16,227 95	19,300 20	3,072 25-
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES 1,300 00	SOLD 07-12-01 ACQUIRED 06-04-01	21,108 69	25,090 26	3,981 57-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01				
SHARES. 1,600 00	SOLD 07-16-01 ACQUIRED 05-30-01	17,287 42	21,187 04	3,899 62-
CYTYC CORP COM				
SHARES: 1,700 00	SOLD 07-17-01 ACQUIRED 05-30-01	44,234.05	38,688.43	5,545 62
SIGNAL TECHNOLOGY CORP COM				
SHARES 200 00	SOLD 07-17-01 ACQUIRED 06-13-01	1,899 93	2,198 16	298 23-
ALBANY MOLECULAR RESH INC COM				
SHARES 600 00	SOLD 07-18-01 ACQUIRED 06-04-01	17,818 02	21,162 00	3,343 98-
ARTHROCARE CORP COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
20

DESCRIPTION OF PROPERTY			DATE SOLD/ —ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,300 00	SOLD	07-18-01	36,398 78	29,874 00	6,524 78
		ACQUIRED	05-29-01			
MEDICIS PHARMACEUTICAL CORP CL A NEW						
SHARES	800 00	SOLD	07-18-01	42,514 50	43,324 00	809 50-
		ACQUIRED	05-29-01			
OAK TECHNOLOGY INC COM						
SHARES	1,050.00	SOLD	07-18-01	9,117 16	11,410 66	2,293 50-
		ACQUIRED	05-29-01			
REHABCARE GROUP INC COM						
SHARES	100 00	SOLD	07-18-01	5,234 25	4,348 70	885 55
		ACQUIRED	05-31-01			
SHARES	1,200.00	SOLD	07-18-01	62,811 06	52,746 00	10,065 06
		ACQUIRED	06-04-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	150.00	SOLD	07-18-01	1,357 45	1,648 62	291 17-
		ACQUIRED	06-13-01			
ALBANY MOLECULAR RESH INC COM						
SHARES	200.00	SOLD	07-19-01	5,877 24	7,054 00	1,176 76-
		ACQUIRED	06-04-01			
OAK TECHNOLOGY INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
21

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	450 00	SOLD	07-19-01	4,027 36	4,890 29	862 93-
		ACQUIRED	05-29-01			
TRAVELOCITY COM INC COM						
SHARES	800 00	SOLD	07-19-01	22,088 54	26,352 00	4,263 46-
		ACQUIRED	05-30-01			
SHARES	3,700 00	SOLD	07-19-01	102,159 52	121,758 12	19,598.60-
		ACQUIRED	05-30-01			
SHARES:	1,000 00	SOLD	07-19-01	27,610 67	32,740 00	5,129 33-
		ACQUIRED	05-31-01			
SHARES	1,400.00	SOLD	07-19-01	38,654 95	45,500 00	6,845 05-
		ACQUIRED	06-01-01			
SHARES	300 00	SOLD	07-19-01	8,283 21	9,297 00	1,013 79-
		ACQUIRED	06-29-01			
TRAVELOCITY COM INC COM						
SHARES.	400 00	SOLD	07-19-01	12,919 57	13,176 00	256 43-
		ACQUIRED	05-30-01			
SHARES	1,200 00	SOLD	07-19-01	38,758 70	40,920 00	2,161 30-
		ACQUIRED	06-04-01			
ALBANY MOLECULAR RESH INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
22

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	500 00	SOLD	07-20-01	14,521 91	17,635 00	3,113 09-
		ACQUIRED	06-04-01			
ALLOY INC COM STK						
SHARES	600 00	SOLD	07-23-01	9,599 68	6,558 00	3,041 68
		ACQUIRED	06-01-01			
CEC ENTMT INC COM						
SHARES:	600.00	SOLD	07-23-01	27,685 72	32,823 00	5,137 28-
		ACQUIRED	05-29-01			
SHARES:	1,100 00	SOLD	07-23-01	50,757 14	60,336.32	9,579 18-
		ACQUIRED	05-30-01			
ALBANY MOLECULAR RESH INC COM						
SHARES:	200 00	SOLD	07-24-01	5,801 08	6,900 00	1,098 92-
		ACQUIRED	05-29-01			
ALLOY INC COM STK						
SHARES:	1,200 00	SOLD	07-24-01	18,253 79	13,116 00	5,137 79
		ACQUIRED	06-01-01			
SHARES	400 00	SOLD	07-24-01	6,084 59	4,273 24	1,811 35
		ACQUIRED	06-05-01			

#REORG STANFORD MICRODEVICES INC N/C TO  
SIRENZA MICRODEVICES INC 2825701 9/20/01

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
23

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,800 00	SOLD	07-24-01	15,582 26	23,835 42	8,253 16-
		ACQUIRED	05-30-01			
ALBANY MOLECULAR RESH INC COM						
SHARES	300 00	SOLD	07-25-01	8,716 95	10,350 00	1,633 05-
		ACQUIRED	05-29-01			
HIBBETT SPORTING GOODS INC COM						
SHARES	1,400 00	SOLD	07-25-01	34,431 01	56,084 00	21,652 99-
		ACQUIRED	06-01-01			
YANKEE CANDLE CO COM ISIN US9847571042						
SHARES	4,300 00	SOLD	07-25-01	69,048 38	82,990 86	13,942 48-
		ACQUIRED	06-04-01			
ALBANY MOLECULAR RESH INC COM						
SHARES	100 00	SOLD	07-26-01	2,749 90	3,450 00	700 10-
		ACQUIRED	05-29-01			
OSHKOSH TRUCK CORP COM						
SHARES	1,400 00	SOLD	07-27-01	50,428 56	50,895 04	466.48-
		ACQUIRED	05-30-01			
SHARES	4,100 00	SOLD	07-27-01	147,683 63	148,319 96	636 33-
		ACQUIRED	05-30-01			

# The Northern Trust Company

50 South LaSalle Street Chicago Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
24

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,100 00	SOLD 07-27-01 ACQUIRED 05-31-01	39,622 44	41,448 00	1,825 56-
SHARES	1,600 00	SOLD 07-27-01 ACQUIRED 06-01-01	57,632 64	60,592.00	2,959.36-
SHARES	1,300 00	SOLD 07-27-01 ACQUIRED 06-04-01	46,826 52	50,700.00	3,873 48-
ALBANY MOLECULAR RESH INC COM					
SHARES	100 00	SOLD 07-27-01 ACQUIRED 05-29-01	2,808 04	3,450 00	641 96-
CAREER ED CORP COM					
SHARES:	1,100 00	SOLD 07-27-01 ACQUIRED 05-31-01	65,810 80	57,123 00	8,687 80
SHARES:	100 00	SOLD 07-27-01 ACQUIRED 06-01-01	5,982 80	5,161 00	821 80
YANKEE CANDLE CO COM ISIN US9847571042					
SHARES	300 00	SOLD 07-27-01 ACQUIRED 05-30-01	4,978 42	5,773 50	795 08-
SHARES:	1,800 00	SOLD 07-27-01 ACQUIRED 06-04-01	29,870 54	34,740 36	4,869 82-
YANKEE CANDLE CO COM ISIN US9847571042					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
25

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,200.00	SOLD	07-30-01	20,125 60	23,094 00	2,968 40-
		ACQUIRED	05-30-01			
MEMBERWORKS INC COM						
SHARES:	2,400 00	SOLD	07-31-01	51,821 23	57,588 00	5,766 77-
		ACQUIRED	05-30-01			
SHARES	1,700 00	SOLD	07-31-01	36,706 70	41,514 00	4,807 30-
		ACQUIRED	06-04-01			
YANKEE CANDLE CO COM ISIN US9847571042						
SHARES:	500 00	SOLD	07-31-01	8,492 72	9,602 50	1,109 78-
		ACQUIRED	05-29-01			
SHARES	1,500 00	SOLD	07-31-01	25,478 14	28,867 50	3,389 36-
		ACQUIRED	05-30-01			
HALL KINION & ASSOCS INC COM						
SHARES	300 00	SOLD	08-01-01	1,895.93	2,640.00	744 07-
		ACQUIRED	05-29-01			
MEMBERWORKS INC COM						
SHARES:	2,900 00	SOLD	08-01-01	64,360 45	69,585 50	5,225 05-
		ACQUIRED	05-30-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 610-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
26

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 100.00	SOLD 08-01-01	2,219 33	2,356 00	136 67-
	ACQUIRED 05-31-01			
HALL KINION & ASSOCS INC COM				
SHARES 1,000.00	SOLD 08-02-01	6,383 08	8,800 00	2,416 92-
	ACQUIRED 05-29-01			
MEMBERWORKS INC COM				
SHARES: 1,300 00	SOLD 08-02-01	28,692 64	30,628.00	1,935 36-
	ACQUIRED 05-31-01			
SHARES 300 00	SOLD 08-02-01	6,621 38	7,068 00	446 62-
	ACQUIRED 06-01-01			
QUIKSILVER INC COM				
SHARES: 2,100 00	SOLD 08-02-01	41,389 19	56,605 50	15,216 31-
	ACQUIRED 05-29-01			
HALL KINION & ASSOCS INC COM				
SHARES 900 00	SOLD 08-03-01	5,834 77	7,920 00	2,085 23-
	ACQUIRED 05-29-01			
MEMBERWORKS INC COM				
SHARES: 800 00	SOLD 08-03-01	17,999 40	18,848 00	848 60-
	ACQUIRED 06-01-01			
QUIKSILVER INC COM				

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

PAGE  
27

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	3,600 00	SOLD ACQUIRED	08-03-01 05-29-01	72,518 13	97,038 00	24,519 87-
SHARES	1,200.00	SOLD ACQUIRED	08-03-01 05-31-01	24,172 71	30,354 00	6,181 29-
CONCURRENT COMPUTER CORP NEW COM NEW						
SHARES	1,600 00	SOLD ACQUIRED	08-06-01 05-29-01	17,567 41	10,496.00	7,071 41
FREDS INC CL A						
SHARES	600 00	SOLD ACQUIRED	08-06-01 05-31-01	14,759 50	14,332 80	426 70
MEMBERWORKS INC COM						
SHARES	1,800 00	SOLD ACQUIRED	08-06-01 05-30-01	39,486 18	42,318 00	2,831 82-
SHARES	1,100 00	SOLD ACQUIRED	08-06-01 06-01-01	24,130 44	25,916 00	1,785 56-
SHARES	100 00	SOLD ACQUIRED	08-06-01 07-02-01	2,193 68	2,280 60	86 92-
MEMBERWORKS INC COM						

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

PAGE  
28

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,000 00	SOLD ACQUIRED	08-07-01 07-02-01	21,999 26	22,806 00	806 74-
SHARES	100.00	SOLD ACQUIRED	08-07-01 07-03-01	2,199 93	2,245 00	45 07-
THE MEN'S WEARHOUSE INC COMMON STOCK						
SHARES.	100 00	SOLD ACQUIRED	08-07-01 05-30-01	2,494 90	2,700 94	206 04-
SHARES	2,600 00	SOLD ACQUIRED	08-07-01 06-04-01	64,867 31	72,330 96	7,463 65-
ALLOY INC COM STK						
SHARES:	2,000 00	SOLD ACQUIRED	08-08-01 06-05-01	33,838 87	21,366 20	12,472 67
ATLANTIC COAST AIRLINES HLDG COM						
SHARES	300 00	SOLD ACQUIRED	08-08-01 05-31-01	8,116 53	7,755 00	361.53
SHARES:	1,100 00	SOLD ACQUIRED	08-08-01 06-04-01	29,760 60	28,457 00	1,303 60
BOSTON COMMUNICATIONS GROUP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
29

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 700 00	SOLD 08-08-01	8,749 70	10,603 25	1,853 55-
	ACQUIRED 07-11-01			
CEC ENTMT INC COM				
SHARES 2,700 00	SOLD 08-08-01	93,414 72	147,703 50	54,288 78-
	ACQUIRED 05-29-01			
HALL KINION & ASSOCS INC COM				
SHARES 300.00	SOLD 08-08-01	1,889 93	2,640 00	750 07-
	ACQUIRED 05-29-01			
MEMBERWORKS INC COM				
SHARES: 1,500 00	SOLD 08-08-01	33,280 89	33,675 00	394 11-
	ACQUIRED 07-03-01			
SHARES 1,100 00	SOLD 08-08-01	24,405 98	22,761 75	1,644 23
	ACQUIRED 07-05-01			
THE MEN'S WEARHOUSE INC COMMON STOCK				
SHARES 3,000 00	SOLD 08-08-01	76,580 84	81,028 20	4,447 36-
	ACQUIRED 05-30-01			
MULTEX COM INC COM				
SHARES 3,500.00	SOLD 08-08-01	14,983 70	58,812 60	43,828 90-
	ACQUIRED 05-30-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
30

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,600 00	SOLD 08-08-01 ACQUIRED 05-31-01	11,130 75	43,602 00	32,471 25-
SHARES: 900.00	SOLD 08-08-01 ACQUIRED 06-01-01	3,852 95	14,400.00	10,547 05-
RENT-WAY INC COM				
SHARES: 2,900 00	SOLD 08-08-01 ACQUIRED 07-02-01	25,810 29	28,449 00	2,638 71-
SCP POOL CORP COM				
SHARES: 700 00	SOLD 08-08-01 ACQUIRED 05-30-01	27,631.57	24,887.94	2,743 63
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01				
SHARES 1,900.00	SOLD 08-08-01 ACQUIRED 05-30-01	14,006 33	25,159 61	11,153 28-
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES 2,500 00	SOLD 08-08-01 ACQUIRED 05-29-01	41,316.12	48,012 50	6,696 38-
SHARES 5,000 00	SOLD 08-08-01 ACQUIRED 06-01-01	82,632 23	94,125 00	11,492 77-
ALLOY INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
31

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD	08-09-01	23,323 22	14,956 34	8,366 88
		ACQUIRED	06-05-01			
ANNALY MTG MGMT INC COM						
SHARES:	1,400 00	SOLD	08-09-01	19,311 65	18,267 62	1,044 03
		ACQUIRED	06-04-01			
BOSTON COMMUNICATIONS GROUP INC COM						
SHARES	600.00	SOLD	08-09-01	7,526 15	9,000 00	1,473 85-
		ACQUIRED	07-11-01			
SHARES.	800 00	SOLD	08-09-01	10,034 86	12,118 00	2,083 14-
		ACQUIRED	07-11-01			
CAREER ED CORP COM						
SHARES:	500.00	SOLD	08-09-01	30,568 78	25,805 00	4,763 78
		ACQUIRED	06-01-01			
FREDS INC CL A						
SHARES	1,400 00	SOLD	08-09-01	35,628.81	33,443 20	2,185.61
		ACQUIRED	05-31-01			
HALL KINION & ASSOCS INC COM						
SHARES	1,000 00	SOLD	08-09-01	5,999 80	8,800 00	2,800 20-
		ACQUIRED	05-29-01			
KNIGHT TRANSN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
32

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700 00	SOLD	08-09-01	15,479 98	18,585 00	3,105 02-
		ACQUIRED	06-01-01			
LODGENET ENTMT CORP						
SHARES:	200 00	SOLD	08-09-01	3,969 86	3,900 00	69 86
		ACQUIRED	06-04-01			
MEMBERWORKS INC COM						
SHARES	200 00	SOLD	08-09-01	4,393 87	4,138 50	255 37
		ACQUIRED	07-05-01			
SHARES	600 00	SOLD	08-09-01	13,181 62	12,207 00	974 62
		ACQUIRED	07-06-01			
THE MEN'S WEARHOUSE INC COMMON STOCK						
SHARES	1,400 00	SOLD	08-09-01	35,259 78	37,813 16	2,553 38-
		ACQUIRED	05-30-01			
MULTEX COM INC COM						
SHARES:	3,000 00	SOLD	08-09-01	11,999.60	48,000 00	36,000 40-
		ACQUIRED	06-01-01			
QUIKSILVER INC COM						
SHARES:	1,100 00	SOLD	08-09-01	21,630 44	27,813 50	6,183 06-
		ACQUIRED	05-30-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
33

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	400 00	SOLD 08-09-01 ACQUIRED 05-31-01	7,865 62	10,118 00	2,252 38-
SCP POOL CORP COM					
SHARES	700 00	SOLD 08-09-01 ACQUIRED 05-30-01	27,649 07	24,887.94	2,761 13
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01					
SHARES	1,100 00	SOLD 08-09-01 ACQUIRED 05-30-01	7,776 74	14,305 50	6,528 76-
SHARES	700 00	SOLD 08-09-01 ACQUIRED 05-31-01	4,948.83	8,225 00	3,276 17-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01					
SHARES	600 00	SOLD 08-09-01 ACQUIRED 05-30-01	4,202 14	7,945 14	3,743 00-
SHARES	900 00	SOLD 08-09-01 ACQUIRED 05-30-01	6,303 20	11,704.50	5,401 30-
WILSONS LEATHER EXPERTS INC COM					
SHARES	1,200 00	SOLD 08-09-01 ACQUIRED 05-31-01	18,731 37	22,620 00	3,888 63-
BOSTON COMMUNICATIONS GROUP INC COM					



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
34

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,400 00	SOLD	08-10-01	18,899 37	20,951 00	2,051 63-
		ACQUIRED	07-10-01			
CAREER ED CORP COM						
SHARES	300 00	SOLD	08-10-01	19,066.16	15,483 00	3,583 16
		ACQUIRED	06-01-01			
FREDS INC CL A						
SHARES	1,400 00	SOLD	08-10-01	36,843 27	33,230 40	3,612 87
		ACQUIRED	06-04-01			
HALL KINION & ASSOCS INC COM						
SHARES	2,200.00	SOLD	08-10-01	12,759 57	19,360 00	6,600 43-
		ACQUIRED	05-29-01			
SHARES	2,600 00	SOLD	08-10-01	15,079 50	22,383 92	7,304 42-
		ACQUIRED	05-30-01			
SHARES	2,100.00	SOLD	08-10-01	12,179 59	16,800 00	4,620 41-
		ACQUIRED	05-31-01			
SHARES	3,200 00	SOLD	08-10-01	18,559.38	25,792 00	7,232 62-
		ACQUIRED	06-01-01			
SHARES	2,500 00	SOLD	08-10-01	14,499 52	20,750 00	6,250 48-
		ACQUIRED	06-04-01			
KNIGHT TRANSN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
35

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	600 00	SOLD	08-10-01	13,149 58	15,930 00	2,780 42-
		ACQUIRED	06-01-01			
SHARES	300 00	SOLD	08-10-01	6,574 79	5,436 00	1,138 79
		ACQUIRED	06-04-01			
LODGENET ENTMT CORP						
SHARES	300 00	SOLD	08-10-01	5,909 80	5,850 00	59 80
		ACQUIRED	06-04-01			
MEMBERWORKS INC COM						
SHARES	400 00	SOLD	08-10-01	9,287 69	8,138 00	1,149 69
		ACQUIRED	07-06-01			
RENT-WAY INC COM						
SHARES	2,000 00	SOLD	08-10-01	14,593.11	19,620 00	5,026 89-
		ACQUIRED	07-02-01			
FREDS INC CL A						
SHARES	800.00	SOLD	08-13-01	21,519 28	18,988 80	2,530 48
		ACQUIRED	06-04-01			
KNIGHT TRANSN INC COM						
SHARES	300 00	SOLD	08-13-01	6,554 78	5,436 00	1,118 78
		ACQUIRED	06-04-01			
LODGENET ENTMT CORP						

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
36

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700.00	SOLD	08-13-01	13,848 47	13,650 00	198 47
		ACQUIRED	06-04-01			
OPTIMAL ROBOTICS CORP CL A NEW						
SHARES	1,000 00	SOLD	08-13-01	50,954 60	30,920 00	20,034 60
		ACQUIRED	05-31-01			
SHARES	400 00	SOLD	08-13-01	20,381 84	12,240.00	8,141 84
		ACQUIRED	06-04-01			
RENT-WAY INC COM						
SHARES	1,500 00	SOLD	08-13-01	10,799 64	14,715 00	3,915 36-
		ACQUIRED	07-02-01			
SHARES	6,400 00	SOLD	08-13-01	46,078 45	54,364 80	8,286 35-
		ACQUIRED	07-03-01			
SCP POOL CORP COM						
SHARES	1,500 00	SOLD	08-13-01	59,266 02	53,331 30	5,934 72
		ACQUIRED	05-30-01			
BOSTON COMMUNICATIONS GROUP INC COM						
SHARES	1,600 00	SOLD	08-14-01	25,679 14	19,312 00	6,367 14
		ACQUIRED	05-31-01			
KNIGHT TRANSN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
37

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700 00	SOLD	08-14-01	15,469 48	12,684 00	2,785 48
		ACQUIRED	06-04-01			
LODGENET ENTMT CORP						
SHARES	300 00	SOLD	08-14-01	5,924 80	5,850 00	74 80
		ACQUIRED	06-04-01			
THE MEN'S WEARHOUSE INC COMMON STOCK						
SHARES	1,400 00	SOLD	08-14-01	35,250 96	37,813 16	2,562 20-
		ACQUIRED	05-30-01			
OPTIMAL ROBOTICS CORP CL A NEW						
SHARES	1,400 00	SOLD	08-14-01	71,523 61	42,840 00	28,683 61
		ACQUIRED	06-04-01			
ANNALY MTG MGMT INC COM						
SHARES:	2,700 00	SOLD	08-15-01	39,530 99	35,230 41	4,300 58
		ACQUIRED	06-04-01			
BOSTON COMMUNICATIONS GROUP INC COM						
SHARES	500 00	SOLD	08-15-01	8,429 71	6,035 00	2,394 71
		ACQUIRED	05-31-01			
KNIGHT TRANSN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
38

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700 00	SOLD	08-15-01	14,854 90	12,096 00	2,758 90
		ACQUIRED	05-31-01			
LODGENET ENTMT CORP						
SHARES	300 00	SOLD	08-15-01	6,002 79	5,850 00	152 79
		ACQUIRED	06-04-01			
THE MEN'S WEARHOUSE INC COMMON STOCK						
SHARES	1,400 00	SOLD	08-15-01	35,533 05	37,813 16	2,280 11-
		ACQUIRED	05-30-01			
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 234675B EFF 2/20/02						
SHARES	1,400.00	SOLD	08-15-01	24,782 67	17,710 00	7,072 67
		ACQUIRED	06-05-01			
ASYST TECHNOLOGIES INC COM						
SHARES	2,600 00	SOLD	08-16-01	35,639 61	50,856 00	15,216 39-
		ACQUIRED	05-29-01			
KNIGHT TRANSN INC COM						
SHARES	150 00	SOLD	08-16-01	3,120 64	2,456 48	664 16
		ACQUIRED	05-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
39

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	550.00	SOLD 08-16-01 ACQUIRED 05-31-01	11,442.37	9,504 00	1,938 37
ASYST TECHNOLOGIES INC COM					
SHARES	1,800 00	SOLD 08-17-01 ACQUIRED 05-29-01	24,529 58	35,208 00	10,678 42-
SHARES	300 00	SOLD 08-17-01 ACQUIRED 06-01-01	4,088 27	5,565 00	1,476 73-
SHARES	1,400 00	SOLD 08-17-01 ACQUIRED 06-04-01	19,078 56	25,998 00	6,919 44-
UNITED NAT FOODS INC COM					
SHARES:	3,200 00	SOLD 08-17-01 ACQUIRED 05-30-01	52,935 51	56,129 92	3,194.41-
ANNALY MTG MGMT INC COM					
SHARES:	1,900 00	SOLD 08-20-01 ACQUIRED 05-31-01	28,201 70	24,785 50	3,416 20
SHARES	100 00	SOLD 08-20-01 ACQUIRED 06-04-01	1,484 30	1,304 83	179 47
ASYST TECHNOLOGIES INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
40

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,500.00	SOLD 08-20-01 ACQUIRED 05-30-01	20,219 47	27,075 00	6,855 53-
SHARES	1,200 00	SOLD 08-20-01 ACQUIRED 05-31-01	16,175 58	22,116 00	5,940 42-
SHARES:	1,500 00	SOLD 08-20-01 ACQUIRED 06-01-01	20,219 48	27,825 00	7,605 52-
UNITED NAT FOODS INC COM					
SHARES	9,100 00	SOLD 08-20-01 ACQUIRED 05-30-01	164,379.65	159,619 46	4,760 19
UNITED NAT FOODS INC COM					
SHARES	400 00	SOLD 08-21-01 ACQUIRED 05-30-01	7,468 75	7,016 24	452 51
SHARES	4,200 00	SOLD 08-21-01 ACQUIRED 06-01-01	78,421 88	73,080 00	5,341 88
PROVINCE HEALTHCARE CO COM					
SHARES	1,600 00	SOLD 08-22-01 ACQUIRED 06-05-01	59,062 03	45,856 00	13,206 03
CALIFORNIA PIZZA KITCHEN INC COM ISIN US13054D1090					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
41

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,600 00	SOLD 08-23-01 ACQUIRED 06-07-01	31,513 99	36,705 60	5,191 61-
SHARES	600 00	SOLD 08-23-01 ACQUIRED 06-11-01	11,817 74	13,701 00	1,883 26-
SHARES	600.00	SOLD 08-23-01 ACQUIRED 06-13-01	11,817 75	13,677 00	1,859 25-
SHARES	600 00	SOLD 08-23-01 ACQUIRED 06-29-01	11,817 74	13,905 00	2,087 26-
SHARES	600 00	SOLD 08-23-01 ACQUIRED 07-02-01	11,817 75	13,890 00	2,072 25-
SHARES	1,200 00	SOLD 08-23-01 ACQUIRED 08-06-01	23,635 49	25,560 00	1,924 51-
THE MEN'S WEARHOUSE INC COMMON STOCK					
SHARES	800 00	SOLD 08-23-01 ACQUIRED 05-30-01	19,120 64	21,607 52	2,486 88-
SHARES	1,300 00	SOLD 08-23-01 ACQUIRED 06-01-01	31,071 04	35,067 11	3,996 07-
TETRA TECHNOLOGIES INC DEL COM					
SHARES	1,500 00	SOLD 08-28-01 ACQUIRED 06-04-01	36,892 46	42,502 50	5,610 04-
GREY WOLF INC COM					



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
42

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 13,000 00	SOLD	08-29-01	31,217.15	88,238 80	57,021 65-
	ACQUIRED	05-29-01			
SHARES 4,400 00	SOLD	08-29-01	10,565 80	28,024 92	17,459 12-
	ACQUIRED	05-30-01			
SHARES 3,500 00	SOLD	08-29-01	8,404 62	22,925.00	14,520 38-
	ACQUIRED	05-31-01			
SHARES: 5,300.00	SOLD	08-29-01	12,726 99	34,109 74	21,382 75-
	ACQUIRED	06-01-01			
SHARES: 4,200 00	SOLD	08-29-01	10,085 54	27,594 00	17,508 46-
	ACQUIRED	06-04-01			
HORIZON OFFSHORE INC COM					
SHARES 2,800 00	SOLD	08-29-01	22,780 88	54,656 00	31,875 12-
	ACQUIRED	05-29-01			
SHARES: 4,300 00	SOLD	08-29-01	34,984 92	78,807 82	43,822 90-
	ACQUIRED	05-30-01			
SHARES: 2,400 00	SOLD	08-29-01	19,526 47	43,362 00	23,835 53-
	ACQUIRED	05-30-01			
SHARES 1,900 00	SOLD	08-29-01	15,458 45	34,998 00	19,539 55-
	ACQUIRED	05-31-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
43

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	2,800 00	SOLD	08-29-01	22,780 88	51,856 00	29,075 12-
		ACQUIRED	06-01-01			
SHARES	2,300 00	SOLD	08-29-01	18,712 87	46,276 00	27,563.13-
		ACQUIRED	06-04-01			
SHARES	1,700 00	SOLD	08-29-01	13,831 25	30,366 93	16,535 68-
		ACQUIRED	06-11-01			
TETRA TECHNOLOGIES INC DEL COM						
SHARES	1,400 00	SOLD	08-29-01	33,580 53	38,409 00	4,828 47-
		ACQUIRED	06-01-01			
SHARES	200 00	SOLD	08-29-01	4,797 22	5,667 00	869 78-
		ACQUIRED	06-04-01			
UNIT CORP COM						
SHARES	3,000 00	SOLD	08-29-01	27,702 87	65,045 70	37,342 83-
		ACQUIRED	06-01-01			
SHARES	2,500 00	SOLD	08-29-01	23,085 72	57,414 50	34,328 78-
		ACQUIRED	06-04-01			
HORIZON OFFSHORE INC COM						
SHARES	3,300 00	SOLD	08-30-01	24,419 19	58,419 57	34,000 38-
		ACQUIRED	06-08-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
44

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES·	1,600 00	SOLD	08-30-01	11,839 60	28,580 64	16,741 04-
		ACQUIRED	06-11-01			
UNIT CORP COM						
SHARES	3,900.00	SOLD	08-30-01	35,964 20	83,277 09	47,312 89-
		ACQUIRED	05-29-01			
SHARES	2,100.00	SOLD	08-30-01	19,365 34	45,425 52	26,060 18-
		ACQUIRED	05-31-01			
SHARES.	200 00	SOLD	08-30-01	1,844 32	4,336 38	2,492 06-
		ACQUIRED	06-01-01			
TETRA TECHNOLOGIES INC DEL COM						
SHARES·	600 00	SOLD	08-31-01	13,852 75	16,461 00	2,608 25-
		ACQUIRED	06-01-01			
UNIT CORP COM						
SHARES:	4,000.00	SOLD	08-31-01	36,983 56	85,412 40	48,428 84-
		ACQUIRED	05-29-01			
SHARES	2,700 00	SOLD	08-31-01	24,963 90	56,578 50	31,614 60-
		ACQUIRED	05-30-01			
CAREER ED CORP COM						

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

PAGE  
45

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	200 00	SOLD ACQUIRED	09-04-01 05-29-01	11,542 17	10,160 00	1,382 17
SHARES	1,100 00	SOLD ACQUIRED	09-04-01 06-01-01	63,481 96	56,771 00	6,710 96
QUIKSILVER INC COM						
SHARES	800 00	SOLD ACQUIRED	09-04-01 05-30-01	17,933 48	20,228 00	2,294 52-
SHARES	800 00	SOLD ACQUIRED	09-04-01 06-01-01	17,933 48	19,804 00	1,870 52-
TETRA TECHNOLOGIES INC DEL COM						
SHARES	300 00	SOLD ACQUIRED	09-04-01 06-01-01	6,884.77	8,230 50	1,345 73-
FREDS INC CL A						
SHARES	525 00	SOLD ACQUIRED	09-05-01 06-01-01	15,696 98	12,096 00	3,600 98
SHARES:	175 00	SOLD ACQUIRED	09-05-01 06-04-01	5,232 32	4,153 80	1,078 52
QUIKSILVER INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
46

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,500 00	SOLD	09-05-01	30,526 37	37,132 50	6,606 13-
		ACQUIRED	06-01-01			
SHARES	400.00	SOLD	09-05-01	8,140 37	9,829 80	1,689 43-
		ACQUIRED	06-07-01			
TETRA TECHNOLOGIES INC DEL COM						
SHARES	800 00	SOLD	09-05-01	19,601 34	21,444 00	1,842 66-
		ACQUIRED	05-29-01			
OPTIMAL ROBOTICS CORP CL A NEW						
SHARES:	1,200 00	SOLD	09-06-01	52,753 24	36,720 00	16,033 24
		ACQUIRED	06-04-01			
QUIKSILVER INC COM						
SHARES	1,800 00	SOLD	09-06-01	34,389 65	39,574 98	5,185 33-
		ACQUIRED	06-04-01			
SHARES	2,000 00	SOLD	09-06-01	38,210 72	49,149 00	10,938 28-
		ACQUIRED	06-07-01			
TETRA TECHNOLOGIES INC DEL COM						
SHARES:	2,300 00	SOLD	09-06-01	54,395 71	61,651 50	7,255 79-
		ACQUIRED	05-29-01			
PROVINCE HEALTHCARE CO COM						

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
47

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD 09-10-01 ACQUIRED 06-05-01	51,733 59	40,124 00	11,609 59
APPLIED FILMS CORP COM					
SHARES	300 00	SOLD 09-18-01 ACQUIRED 05-30-01	4,499 85	6,135 86	1,635 21-
CYTYC CORP COM					
SHARES	6,600 00	SOLD 09-18-01 ACQUIRED 05-30-01	141,095 37	150,202 14	9,106 77-
ANNALY MTG MGMT INC COM					
SHARES:	1,400 00	SOLD 09-19-01 ACQUIRED 05-31-01	18,241 24	18,263 00	21 76-
APPLIED FILMS CORP COM					
SHARES:	1,100 00	SOLD 09-19-01 ACQUIRED 05-30-01	14,732 13	22,495 22	7,763 09-
HIBBETT SPORTING GOODS INC COM					
SHARES:	600 00	SOLD 09-19-01 ACQUIRED 06-01-01	14,611 01	24,036 00	9,424 99-
THE MEN'S WEARHOUSE INC COMMON STOCK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
48

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD	09-19-01	27,053 25	37,764 58	10,711 33-
		ACQUIRED	06-01-01			
MONACO COACH CORP COM						
SHARES	900 00	SOLD	09-19-01	11,362 56	17,838 00	6,475 44-
		ACQUIRED	07-03-01			
POZEN INC COM						
SHARES	600 00	SOLD	09-19-01	2,684 91	7,152.00	4,467 09-
		ACQUIRED	06-01-01			
SHARES.	2,900 00	SOLD	09-19-01	12,977 06	34,800 00	21,822 94-
		ACQUIRED	06-04-01			
REDWOOD TR INC COM						
SHARES	1,400 00	SOLD	09-19-01	32,383 71	33,467 00	1,083 29-
		ACQUIRED	05-29-01			
THERMA-WAVE INC COM STOCK						
SHARES.	1,700 00	SOLD	09-19-01	15,673 47	28,216 60	12,543 13-
		ACQUIRED	08-20-01			
ANNALY MTG MGMT INC COM						
SHARES	200 00	SOLD	09-20-01	2,614 31	2,609 00	5 31
		ACQUIRED	05-31-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
49

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,800 00	SOLD	09-20-01	23,528 81	23,463 00	65 81
		ACQUIRED	06-01-01			
APPLIED FILMS CORP COM						
SHARES:	1,700 00	SOLD	09-20-01	25,244 15	34,765 34	9,521 19-
		ACQUIRED	05-30-01			
HIBBETT SPORTING GOODS INC COM						
SHARES	100 00	SOLD	09-20-01	2,494 92	3,997 00	1,502 08-
		ACQUIRED	05-31-01			
SHARES:	500 00	SOLD	09-20-01	12,474 58	20,030 00	7,555.42-
		ACQUIRED	06-01-01			
THE MEN'S WEARHOUSE INC COMMON STOCK						
SHARES:	2,800 00	SOLD	09-20-01	53,092 95	75,486 04	22,393 09-
		ACQUIRED	05-30-01			
SHARES	2,200 00	SOLD	09-20-01	41,715 88	59,156 02	17,440 14-
		ACQUIRED	05-31-01			
SHARES:	600.00	SOLD	09-20-01	11,377 06	16,184 82	4,807 76-
		ACQUIRED	06-01-01			
MONACO COACH CORP COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675

(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
50

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,600 00	SOLD	09-20-01	19,740 13	31,639 68	11,899 55-
		ACQUIRED	07-05-01			
WILSONS LEATHER EXPERTS INC COM						
SHARES	100 00	SOLD	09-20-01	1,149 96	1,880 00	730 04-
		ACQUIRED	05-29-01			
SHARES	1,000.00	SOLD	09-20-01	11,499 61	18,850 00	7,350 39-
		ACQUIRED	05-31-01			
WILSONS LEATHER EXPERTS INC COM						
SHARES	4,600 00	SOLD	09-20-01	52,691 69	86,480.00	33,788 31-
		ACQUIRED	05-29-01			
MONACO COACH CORP COM						
SHARES	1,200 00	SOLD	09-21-01	14,339 52	18,062 24	3,722 72-
		ACQUIRED	06-07-01			
SHARES	2,700 00	SOLD	09-21-01	32,263 92	41,938 74	9,674 82-
		ACQUIRED	06-08-01			
SHARES	450 00	SOLD	09-21-01	5,377 32	7,476 54	2,099 22-
		ACQUIRED	06-11-01			
SHARES	2,100 00	SOLD	09-21-01	25,094 16	33,501 02	8,406 86-
		ACQUIRED	06-12-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
51

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	450 00	SOLD	09-21-01	5,377 32	7,464 96	2,087 64-
		ACQUIRED	06-13-01			
SHARES	450.00	SOLD	09-21-01	5,377 31	7,471 41	2,094 10-
		ACQUIRED	06-14-01			
SHARES.	350.00	SOLD	09-21-01	4,182 37	6,921 18	2,738 81-
		ACQUIRED	07-05-01			
WILSONS LEATHER EXPERTS INC COM						
SHARES	100 00	SOLD	09-21-01	1,021 96	1,880 00	858 04-
		ACQUIRED	05-29-01			
WILSONS LEATHER EXPERTS INC COM						
SHARES	2,000 00	SOLD	09-21-01	19,885 53	37,600 00	17,714 47-
		ACQUIRED	05-29-01			
CYTYC CORP COM						
SHARES	2,800 00	SOLD	09-24-01	61,667 94	63,722 12	2,054 18-
		ACQUIRED	05-30-01			
OAK TECHNOLOGY INC COM						
SHARES	3,500 00	SOLD	09-24-01	23,783 45	38,035 55	14,252 10-
		ACQUIRED	05-29-01			
RESORTQUEST INTL INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
52

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	200 00	SOLD 09-24-01 ACQUIRED 06-04-01	777.17	2,517 00	1,739 83-
THERMA-WAVE INC COM STOCK					
SHARES	1,800 00	SOLD 09-24-01 ACQUIRED 08-17-01	18,944 36	29,700 00	10,755 64-
WILSONS LEATHER EXPERTS INC COM					
SHARES	2,200 00	SOLD 09-24-01 ACQUIRED 05-29-01	22,150.40	41,360 00	19,209 60-
SHARES	400 00	SOLD 09-24-01 ACQUIRED 06-04-01	4,027 34	7,480 00	3,452 66-
INTERLINK ELECTRS					
SHARES	1,400 00	SOLD 09-25-01 ACQUIRED 05-30-01	3,902 36	13,181 00	9,278 64-
OAK TECHNOLOGY INC COM					
SHARES	3,500.00	SOLD 09-25-01 ACQUIRED 05-29-01	24,250 69	38,035 55	13,784 86-
RESORTQUEST INTL INC COM					
SHARES	800 00	SOLD 09-25-01 ACQUIRED 06-04-01	2,979 01	10,068 00	7,088 99-
THERMA-WAVE INC COM STOCK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
53

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES 1,700 00 SOLD 09-25-01 ACQUIRED 08-22-01		17,152 59	27,446 50	10,293 91-
WILSONS LEATHER EXPERTS INC COM				
SHARES 2,100 00 SOLD 09-25-01 ACQUIRED 05-30-01		18,825 45	39,249 00	20,423 55-
SHARES 2,400 00 SOLD 09-25-01 ACQUIRED 06-04-01		21,514 80	44,880 00	23,365 20-
ARTHROCARE CORP COM				
SHARES 1,800 00 SOLD 09-26-01 ACQUIRED 05-29-01		39,013 69	41,364 00	2,350 31-
ARTHROCARE CORP COM				
SHARES 1,900 00 SOLD 09-26-01 ACQUIRED 05-29-01		38,595 88	43,662 00	5,066 12-
OPTIMAL ROBOTICS CORP CL A NEW				
SHARES: 2,200.00 SOLD 09-26-01 ACQUIRED 06-01-01		63,394 62	65,670 00	2,275 38-
RESORTQUEST INTL INC COM				
SHARES. 2,100 00 SOLD 09-26-01 ACQUIRED 05-29-01		7,702 75	25,735 50	18,032 75-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
54

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,700 00	SOLD 09-26-01 ACQUIRED 05-31-01	6,235 56	20,901 50	14,665 94-
SHARES 2,600 00	SOLD 09-26-01 ACQUIRED 06-01-01	9,536 74	32,383 00	22,846 26-
SHARES: 1,100 00	SOLD 09-26-01 ACQUIRED 06-04-01	4,034 77	13,843 50	9,808 73-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01				
SHARES 900 00	SOLD 09-26-01 ACQUIRED 05-31-01	3,575 84	10,575 00	6,999 16-
SHARES 100.00	SOLD 09-26-01 ACQUIRED 07-12-01	397 32	1,171 75	774 43-
WILSONS LEATHER EXPERTS INC COM				
SHARES 1,000 00	SOLD 09-26-01 ACQUIRED 05-30-01	9,064 49	18,690 00	9,625 51-
RESORTQUEST INTL INC COM				
SHARES 700 00	SOLD 09-27-01 ACQUIRED 05-29-01	2,379 42	8,578 50	6,199 08-
ANNALY MTG MGMT INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
55

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	800 00	SOLD	09-28-01	11,260 10	10,397 76	862 34
		ACQUIRED	05-30-01			
SHARES	3,400 00	SOLD	09-28-01	47,855 44	44,319 00	3,536.44
		ACQUIRED	06-01-01			
ARTHROCARE CORP COM						
SHARES	1,200 00	SOLD	09-28-01	24,860 17	27,576 00	2,715 83-
		ACQUIRED	05-29-01			
SHARES	200 00	SOLD	09-28-01	4,143 36	4,524 00	380 64-
		ACQUIRED	06-01-01			
CYTYC CORP COM						
SHARES	7,000 00	SOLD	09-28-01	176,534 11	159,305 30	17,228 81
		ACQUIRED	05-30-01			
GENESCO INC COM						
SHARES	800 00	SOLD	09-28-01	12,730 61	17,592 00	4,861 39-
		ACQUIRED	08-08-01			
OAK TECHNOLOGY INC COM						
SHARES	1,400 00	SOLD	09-28-01	10,496 85	15,214 22	4,717 37-
		ACQUIRED	05-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
56

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	400 00	SOLD	09-28-01	2,999 10	4,332 00	1,332 90-
		ACQUIRED	06-01-01			
REDWOOD TR INC COM						
SHARES:	2,400 00	SOLD	09-28-01	57,304 56	57,372.00	67 44-
		ACQUIRED	05-29-01			
RESORTQUEST INTL INC COM						
SHARES	3,700 00	SOLD	09-28-01	11,014 16	45,343 50	34,329 34-
		ACQUIRED	05-29-01			
SHARES	2,200 00	SOLD	09-28-01	6,548 95	26,521 00	19,972 05-
		ACQUIRED	05-30-01			
SHARES	3,600 00	SOLD	09-28-01	10,716 48	35,811.00	25,094 52-
		ACQUIRED	06-11-01			
SHARES	600 00	SOLD	09-28-01	1,786 08	6,989 10	5,203 02-
		ACQUIRED	06-13-01			
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02						
SHARES:	3,150.00	SOLD	09-28-01	44,208 77	39,847 50	4,361 27
		ACQUIRED	06-05-01			
SYNCOR INTL CORP NEW						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
57

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	600 00	SOLD	09-28-01	19,984 91	18,420 00	1,564 91
		ACQUIRED	06-27-01			
SHARES	400 00	SOLD	09-28-01	13,323 27	12,092 52	1,230 75
		ACQUIRED	06-28-01			
GENESCO INC COM						
SHARES:	400 00	SOLD	10-01-01	6,378 03	8,742 16	2,364 13-
		ACQUIRED	08-07-01			
SHARES	1,800 00	SOLD	10-01-01	28,701.11	39,582 00	10,880 89-
		ACQUIRED	08-08-01			
INTERLINK ELECTRS						
SHARES.	1,400 00	SOLD	10-01-01	3,065 89	13,181 00	10,115 11-
		ACQUIRED	05-30-01			
INTERLINK ELECTRS						
SHARES	1,400 00	SOLD	10-01-01	3,288 21	13,181 00	9,892 79-
		ACQUIRED	05-30-01			
RSA SEC INC COM COM USDO 01						
SHARES:	5,100 00	SOLD	10-01-01	56,646 36	153,180 03	96,533 67-
		ACQUIRED	05-30-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
58

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,000 00	SOLD 10-01-01 ACQUIRED 05-30-01	22,214 26	60,251 00	38,036 74-
#REORG VIRATA STK MERGER GLOBESPAN VIRATA 2351394 01 02 EFF 12/17/01				
SHARES 600 00	SOLD 10-01-01 ACQUIRED 07-11-01	4,917.14	7,230.00	2,312 86-
SHARES 2,500.00	SOLD 10-01-01 ACQUIRED 08-01-01	20,488 06	32,437 50	11,949 44-
SHARES 4,000 00	SOLD 10-01-01 ACQUIRED 08-27-01	32,780 91	52,669 20	19,888 29-
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES: 3,100 00	SOLD 10-02-01 ACQUIRED 05-29-01	24,399 28	20,336 00	4,063 28
CYTYC CORP COM				
SHARES 100 00	SOLD 10-02-01 ACQUIRED 05-30-01	2,749 90	2,275 79	474 11
INTERCEPT INC COM				
SHARES. 450 00	SOLD 10-02-01 ACQUIRED 06-04-01	14,714 50	14,148 00	566 50
INTERLINK ELECTRS				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
59

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,450 00	SOLD 10-02-01 ACQUIRED 05-30-01	3,653 87	13,651 75	9,997 88-
MEDICIS PHARMACEUTICAL CORP CL A NEW				
SHARES 1,350 00	SOLD 10-02-01 ACQUIRED 05-29-01	73,087 24	73,109 25	22 01-
OAK TECHNOLOGY INC COM				
SHARES 1,900 00	SOLD 10-02-01 ACQUIRED 06-01-01	13,768 84	20,577 00	6,808 16-
RSA SEC INC COM COM USD0 01				
SHARES 800 00	SOLD 10-02-01 ACQUIRED 05-30-01	9,090 10	24,028.24	14,938 14-
SHARES: 1,600 00	SOLD 10-02-01 ACQUIRED 05-31-01	18,180.19	47,968 00	29,787 81-
SHARES: 1,150 00	SOLD 10-02-01 ACQUIRED 06-04-01	13,067 01	33,810 00	20,742 99-
#REORG VIRATA STK MERGER GLOBESPAN VIRATA 2351394 01 02 EFF 12/17/01				
SHARES: 1,050 00	SOLD 10-02-01 ACQUIRED 06-01-01	8,851 20	11,025 00	2,173 80-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
60

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 700 00	SOLD 10-02-01	5,900 80	8,435 00	2,534 20-
	ACQUIRED 07-11-01			
ARTHROCARE CORP COM				
SHARES. 1,000 00	SOLD 10-03-01	20,216 83	21,888 90	1,672 07-
	ACQUIRED 05-30-01			
SHARES. 2,900 00	SOLD 10-03-01	58,628 79	65,598 00	6,969 21-
	ACQUIRED 06-01-01			
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES 4,300 00	SOLD 10-03-01	33,304 10	28,208 00	5,096 10
	ACQUIRED 05-29-01			
INTERCEPT INC COM				
SHARES 1,150 00	SOLD 10-03-01	38,079 37	34,960 00	3,119 37
	ACQUIRED 05-31-01			
SHARES 450 00	SOLD 10-03-01	14,900 62	14,148 00	752 62
	ACQUIRED 06-04-01			
NATUS MED INC DEL COM				
SHARES. 14,950 00	SOLD 10-03-01	59,050 53	164,450 00	105,399 47-
	ACQUIRED 07-20-01			
OAK TECHNOLOGY INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
61

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 900 00	SOLD 10-03-01 ACQUIRED 05-31-01	6,791 17	9,369 00	2,577 83-
SHARES 2,400 00	SOLD 10-03-01 ACQUIRED 06-01-01	18,109.79	25,992.00	7,882 21-
RSA SEC INC COM COM USD0 01				
SHARES 2,400 00	SOLD 10-03-01 ACQUIRED 06-01-01	26,472 79	70,008 00	43,535 21-
SHARES. 650.00	SOLD 10-03-01 ACQUIRED 06-04-01	7,169 72	19,110 00	11,940 28-
#REORG VIRATA STK MERGER GLOBESPAN VIRATA 2351394 01 02 EFF 12/17/01				
SHARES: 350 00	SOLD 10-03-01 ACQUIRED 05-31-01	3,233.89	3,629 50	395.61-
SHARES 150 00	SOLD 10-03-01 ACQUIRED 06-01-01	1,385 95	1,575 00	189 05-
SHARES: 900 00	SOLD 10-03-01 ACQUIRED 06-04-01	8,315.72	9,432 00	1,116 28-
ARTHROCARE CORP COM				
SHARES 1,700 00	SOLD 10-04-01 ACQUIRED 05-30-01	35,562 30	37,211 13	1,648 83-
INTERCEPT INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
62

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00	SOLD 10-04-01	31,165.15	27,360 00	3,805 15
	ACQUIRED 05-31-01			
OAK TECHNOLOGY INC COM				
SHARES: 1,350 00	SOLD 10-04-01	10,749 69	13,783 50	3,033 81-
	ACQUIRED 05-30-01			
SHARES 2,200 00	SOLD 10-04-01	17,518 01	22,902 00	5,383 99-
	ACQUIRED 05-31-01			
#REORG VIRATA STK MERGER GLOBESPAN VIRATA 2351394 01 02 EFF 12/17/01				
SHARES: 950 00	SOLD 10-04-01	9,314 44	9,618 75	304 31-
	ACQUIRED 05-30-01			
SHARES 450 00	SOLD 10-04-01	4,412.10	4,666 50	254 40-
	ACQUIRED 05-31-01			
SIRENZA MICRODEVICES INC COM				
SHARES 350 00	SOLD 10-05-01	1,546 94	4,101 12	2,554 18-
	ACQUIRED 07-12-01			
XOMA CORP COM BERMUDA				
SHARES: 4,450 00	SOLD 10-05-01	29,133 18	61,810 50	32,677 32-
	ACQUIRED 05-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
63

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	2,600 00	SOLD 10-05-01 ACQUIRED 06-06-01	17,021 63	37,020 88	19,999 25-
VISIONICS CORP DEL COM					
SHARES	1,400 00	SOLD 10-08-01 ACQUIRED 09-24-01	19,541.67	16,303 00	3,238 67
SHARES:	3,450 00	SOLD 10-08-01 ACQUIRED 09-28-01	48,156 25	38,217 37	9,938 88
ALLOY INC COM STK					
SHARES.	1,900.00	SOLD 10-10-01 ACQUIRED 09-17-01	28,522 60	22,817 10	5,705 50
SHARES	300.00	SOLD 10-10-01 ACQUIRED 09-25-01	4,503 57	3,330 00	1,173 57
ANNALY MTG MGMT INC COM					
SHARES:	2,100 00	SOLD 10-10-01 ACQUIRED 05-30-01	28,296 13	27,294 12	1,002 01
INTERLINK ELECTRS					
SHARES	2,500 00	SOLD 10-10-01 ACQUIRED 05-30-01	7,553 25	23,537 50	15,984 25-
OAK TECHNOLOGY INC COM					

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
64

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,350 00	SOLD	10-10-01	10,660 59	13,783 50	3,122 91-
		ACQUIRED	05-30-01			
REDWOOD TR INC COM						
SHARES:	300 00	SOLD	10-10-01	7,437 59	7,171 50	266 09
		ACQUIRED	05-29-01			
SHARES	500 00	SOLD	10-10-01	12,395 98	11,902 50	493 48
		ACQUIRED	05-31-01			
SIRENZA MICRODEVICES INC COM						
SHARES	2,400 00	SOLD	10-10-01	8,185 17	26,784 00	18,598.83-
		ACQUIRED	06-01-01			
SHARES.	1,800 00	SOLD	10-10-01	6,138 87	19,350 00	13,211 13-
		ACQUIRED	06-04-01			
SHARES	850 00	SOLD	10-10-01	2,898.91	9,959 88	7,060 97-
		ACQUIRED	07-12-01			
SHARES	1,700 00	SOLD	10-10-01	5,797 83	14,141 42	8,343 79-
		ACQUIRED	08-02-01			
OAK TECHNOLOGY INC COM						
SHARES:	1,300 00	SOLD	10-11-01	10,869 06	13,273 00	2,403 94-
		ACQUIRED	05-30-01			
ALLOY INC COM STK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SSB70 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
65

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700 00	SOLD	10-11-01	10,639.64	7,745 50	2,894.14
		ACQUIRED	09-18-01			
ANNALY MTG MGMT INC COM						
SHARES:	1,400.00	SOLD	10-11-01	18,735 43	18,196.08	539.35
		ACQUIRED	05-30-01			
INTERLINK ELECTRS						
SHARES	600 00	SOLD	10-11-01	1,885 68	5,334 72	3,449 04-
		ACQUIRED	05-30-01			
SHARES	1,650.00	SOLD	10-11-01	5,185 61	15,534 75	10,349 14-
		ACQUIRED	05-30-01			
REDWOOD TR INC COM						
SHARES	600 00	SOLD	10-11-01	14,758 30	14,283 00	475 30
		ACQUIRED	05-31-01			
SHARES:	100 00	SOLD	10-11-01	2,459.72	2,380 50	79 22
		ACQUIRED	06-01-01			
SIRENZA MICRODEVICES INC COM						
SHARES:	2,000 00	SOLD	10-11-01	6,722 97	16,637 20	9,914 23-
		ACQUIRED	08-02-01			
#REORG VIRATA STK MERGER GLOBESPAN						
VIRATA 2351394 01 02 EFF 12/17/01						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
66

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,000 00	SOLD	10-11-01	10,936 53	9,990 00	946 53
		ACQUIRED	05-30-01			
SHARES:	2,050 00	SOLD	10-11-01	22,419 90	20,756 25	1,663 65
		ACQUIRED	05-30-01			
FREDS INC CL A						
SHARES	700 00	SOLD	10-12-01	21,979 26	16,128 00	5,851 26
		ACQUIRED	06-01-01			
INTERLINK ELECTRS						
SHARES	950.00	SOLD	10-12-01	2,856.27	8,446 64	5,590 37-
		ACQUIRED	05-30-01			
ALLOY INC COM STK						
SHARES	1,500 00	SOLD	10-15-01	23,324 22	16,597 50	6,726 72
		ACQUIRED	09-18-01			
ANNALY MTG MGMT INC COM						
SHARES:	700 00	SOLD	10-15-01	9,370 58	9,098 04	272 54
		ACQUIRED	05-30-01			
INTERLINK ELECTRS						
SHARES:	700 00	SOLD	10-15-01	2,002 70	6,223 84	4,221 14-
		ACQUIRED	05-30-01			
PROVINCE HEALTHCARE CO COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
67

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	750 00	SOLD	10-15-01	24,917 91	20,625 00	4,292 91
		ACQUIRED	06-04-01			
SHARES	300 00	SOLD	10-15-01	9,967.17	8,598 00	1,369 17
		ACQUIRED	06-05-01			
REDWOOD TR INC COM						
SHARES	300 00	SOLD	10-15-01	7,404 05	7,141 50	262 55
		ACQUIRED	06-01-01			
RESOURCES CONNECTION INC COM						
SHARES	600 00	SOLD	10-15-01	11,519 61	18,624 00	7,104 39-
		ACQUIRED	05-30-01			
SHARES:	800 00	SOLD	10-15-01	15,359 49	24,880 00	9,520 51-
		ACQUIRED	06-04-01			
SOMERA COMMUNICATIONS INC COM						
SHARES.	1,650 00	SOLD	10-15-01	9,707 28	11,187 00	1,479 72-
		ACQUIRED	05-31-01			
DIGITALTHINK INC COM STK ISIN# US25388M1009						
SHARES:	1,300 00	SOLD	10-16-01	10,091 95	8,320 00	1,771 95
		ACQUIRED	06-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
68

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	600 00	SOLD 10-16-01 ACQUIRED 07-02-01	4,657 83	4,057 20	600 63
SHARES.	100.00	SOLD 10-16-01 ACQUIRED 07-03-01	776 30	695.00	81 30
SHARES.	200 00	SOLD 10-16-01 ACQUIRED 07-05-01	1,552 61	1,426.64	125 97
SHARES.	200 00	SOLD 10-16-01 ACQUIRED 07-06-01	1,552.61	1,480.00	72 61
SHARES.	300 00	SOLD 10-16-01 ACQUIRED 07-09-01	2,328 91	2,397 45	68 54-
SHARES	200 00	SOLD 10-16-01 ACQUIRED 07-10-01	1,552 61	1,650 00	97 39-
SHARES	300.00	SOLD 10-16-01 ACQUIRED 07-11-01	2,328 91	2,443 80	114 89-
SHARES	100 00	SOLD 10-16-01 ACQUIRED 07-11-01	776 30	823 50	47.20-
SHARES:	200 00	SOLD 10-16-01 ACQUIRED 07-12-01	1,552 61	1,662 00	109 39-
SHARES	1,100 00	SOLD 10-16-01 ACQUIRED 07-13-01	8,539 34	10,560 00	2,020 66-

# The Northern Trust Company

50 South La Salle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
69

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	100 00	SOLD 10-16-01 ACQUIRED 07-13-01	776 31	866 50	90 19-
SHARES	300 00	SOLD 10-16-01 ACQUIRED 07-16-01	2,328 91	2,799 00	470 09-
SHARES	400.00	SOLD 10-16-01 ACQUIRED 07-16-01	3,105 22	3,709 16	603 94-
SHARES	1,000 00	SOLD 10-16-01 ACQUIRED 07-17-01	7,763 04	9,316 70	1,553 66-
INTERLINK ELECTRS					
SHARES	1,150 00	SOLD 10-16-01 ACQUIRED 05-30-01	3,481 97	10,224 88	6,742 91-
SHARES	3,350 00	SOLD 10-16-01 ACQUIRED 06-01-01	10 143 13	29,480 00	19,336 87-
KNIGHT TRANSN INC COM					
SHARES	500 00	SOLD 10-16-01 ACQUIRED 05-29-01	11,774 60	8,188 27	3,586 33
PHOTON DYNAMICS INC COM					
SHARES	1,000.00	SOLD 10-16-01 ACQUIRED 05-30-01	25,932 43	32,040 00	6,107 57-
REDWOOD TR INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
70

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	400 00	SOLD	10-16-01	9,730 95	9,522 00	208 95
		ACQUIRED	06-01-01			
SOMERA COMMUNICATIONS INC COM						
SHARES	3,900 00	SOLD	10-16-01	23,532 59	26,442 00	2,909 41-
		ACQUIRED	05-31-01			
INTERLINK ELECTRS						
SHARES	650 00	SOLD	10-17-01	2,097 35	5,720 00	3,622 65-
		ACQUIRED	06-01-01			
SHARES	2,650 00	SOLD	10-17-01	8,550 74	23,187 50	14,636 76-
		ACQUIRED	06-04-01			
KNIGHT TRANSN INC COM						
SHARES	200 00	SOLD	10-17-01	4,699 84	3,275 31	1,424 53
		ACQUIRED	05-29-01			
TOLLGRADE COMMUNICATIONS INC COM						
SHARES	500 00	SOLD	10-17-01	14,293 82	10,887 00	3,406 82
		ACQUIRED	10-02-01			
ZORAN CORP COM						
SHARES	900 00	SOLD	10-17-01	22,454 25	31,053 87	8,599 62-
		ACQUIRED	08-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
71

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	500 00	SOLD	10-17-01	12,474.58	17,286.65	4,812 07-
		ACQUIRED	08-30-01			
ADVANCED MARKETING SVCS INC COM						
SHARES.	1,750 00	SOLD	10-18-01	29,643 48	29,645 88	2 40-
		ACQUIRED	06-01-01			
INTERLINK ELECTRS						
SHARES	2,600 00	SOLD	10-18-01	6,852 85	22,360 00	15,507 15-
		ACQUIRED	05-31-01			
SHARES	550.00	SOLD	10-18-01	1,449 64	4,812 50	3,362 86-
		ACQUIRED	06-04-01			
KNIGHT TRANSN INC COM						
SHARES	500.00	SOLD	10-18-01	11,724 60	8,188 27	3,536 33
		ACQUIRED	05-29-01			
LODGENET ENTMT CORP						
SHARES	300 00	SOLD	10-18-01	4,673 84	5,850.00	1,176 16-
		ACQUIRED	06-04-01			
MEDICIS PHARMACEUTICAL CORP CL A NEW						
SHARES	950 00	SOLD	10-18-01	49,641 83	51,447 25	1,805 42-
		ACQUIRED	05-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
72

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	750.00	SOLD	10-18-01	39,190 91	39,785 40	594 49-
		ACQUIRED	05-30-01			
SPECTRALINK COM						
SHARES.	600.00	SOLD	10-18-01	9,719 68	5,573 94	4,145 74
		ACQUIRED	05-30-01			
SHARES:	1,500 00	SOLD	10-18-01	24,299 18	23,820.60	478 58
		ACQUIRED	08-08-01			
SHARES:	2,800 00	SOLD	10-18-01	45,358.49	42,080 08	3,278 41
		ACQUIRED	08-14-01			
SPECTRALINK COM						
SHARES.	1,000 00	SOLD	10-18-01	16,299 45	15,880 40	419 05
		ACQUIRED	08-08-01			
TOLLGRADE COMMUNICATIONS INC COM						
SHARES	1,800 00	SOLD	10-18-01	45,823 06	38,156 40	7,666 66
		ACQUIRED	09-19-01			
SHARES:	1,400 00	SOLD	10-18-01	35,640.15	29,113 42	6,526 73
		ACQUIRED	09-25-01			
SHARES	950 00	SOLD	10-18-01	24,184 39	20,685 30	3,499 09
		ACQUIRED	10-02-01			
ADVANCED MARKETING SVCS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
73

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	150 00	SOLD	10-19-01	2,524 08	2,524 78	0 70-
		ACQUIRED	05-31-01			
SHARES:	250 00	SOLD	10-19-01	4,206.81	4,235 12	28 31-
		ACQUIRED	06-01-01			
LODGENET ENTMT CORP						
SHARES	1,500 00	SOLD	10-19-01	21,732 77	29,250 00	7,517 23-
		ACQUIRED	06-04-01			
TETRA TECHNOLOGIES INC DEL COM						
SHARES:	1,400 00	SOLD	10-19-01	22,638 64	37,527 00	14,888 36-
		ACQUIRED	05-29-01			
ADVANCED MARKETING SVCS INC COM						
SHARES	1,150.00	SOLD	10-22-01	17,800 25	19,356 69	1,556 44-
		ACQUIRED	05-31-01			
SHARES:	650 00	SOLD	10-22-01	10,061 01	10,877.75	816 74-
		ACQUIRED	06-04-01			
FREDS INC CL A						
SHARES:	350.00	SOLD	10-22-01	11,821 52	7,679 00	4,142 52
		ACQUIRED	05-30-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
74

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,900 00	SOLD 10-22-01 ACQUIRED 06-01-01	64,173 97	43,776 00	20,397 97
LODGENET ENTMT CORP					
SHARES	1,400 00	SOLD 10-22-01 ACQUIRED 06-01-01	19,844.33	26,488 00	6,643 67-
TETRA TECHNOLOGIES INC DEL COM					
SHARES:	1,000 00	SOLD 10-22-01 ACQUIRED 05-29-01	15,987.06	26,805 00	10,817.94-
SHARES:	600 00	SOLD 10-22-01 ACQUIRED 05-31-01	9,592 24	15,933 00	6,340.76-
ADVANCED MARKETING SVCS INC COM					
SHARES	1,600.00	SOLD 10-23-01 ACQUIRED 05-29-01	23,204 50	26,488 00	3,283 50-
SHARES	1,600 00	SOLD 10-23-01 ACQUIRED 05-30-01	23,204 51	26,758 08	3,553 57-
SHARES	850.00	SOLD 10-23-01 ACQUIRED 06-04-01	12,327 39	14,224 75	1,897 36-
AIRTRAN HLDGS INC COM					

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
75

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	850 00	SOLD	10-23-01	3,285 48	9,470 87	6,185 39-
		ACQUIRED	05-30-01			
SHARES	2,600 00	SOLD	10-23-01	10,049 69	29,635 06	19,585 37-
		ACQUIRED	06-04-01			
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM						
SHARES	700 00	SOLD	10-23-01	18,026 14	19,635 00	1,608 86-
		ACQUIRED	05-30-01			
ECLIPSYS CORP COM						
SHARES	3,500 00	SOLD	10-23-01	39,028 60	78,015 00	38,986 40-
		ACQUIRED	05-29-01			
SHARES	2,700 00	SOLD	10-23-01	30,107 77	57,843 99	27,736 22-
		ACQUIRED	05-30-01			
SHARES	2,900 00	SOLD	10-23-01	32,337 98	64,058 97	31,720 99-
		ACQUIRED	05-30-01			
SHARES	2,500 00	SOLD	10-23-01	27,877 57	55,650 00	27,772 43-
		ACQUIRED	06-04-01			
SHARES	1,800 00	SOLD	10-23-01	20,071 85	31,464 00	11,392 15-
		ACQUIRED	09-18-01			
SHARES.	1,400 00	SOLD	10-23-01	15,611 44	20,580 00	4,968 56-
		ACQUIRED	09-24-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
76

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,600 00	SOLD 10-23-01 ACQUIRED 09-28-01	17,841 65	21,520 00	3,678 35-
ECLIPSYS CORP COM					
SHARES	1,500 00	SOLD 10-23-01 ACQUIRED 05-29-01	16,047 96	33,435 00	17,387.04-
SHARES.	2,200.00	SOLD 10-23-01 ACQUIRED 05-31-01	23,537 02	50,688 00	27,150.98-
SHARES.	3,200 00	SOLD 10-23-01 ACQUIRED 06-01-01	34,235 65	72,448 00	38,212 35-
P F CHANGS CHINA BISTRO INC COM					
SHARES	700 00	SOLD 10-23-01 ACQUIRED 10-01-01	28,958 03	24,486 00	4,472 03
SHAW GROUP INC COM					
SHARES:	700.00	SOLD 10-23-01 ACQUIRED 05-31-01	21,318 35	41,616 47	20,298 12-
SHARES	850.00	SOLD 10-23-01 ACQUIRED 06-01-01	25,886 56	49,487 42	23,600 86-
SHARES	800.00	SOLD 10-23-01 ACQUIRED 06-04-01	24,363.83	46,876 00	22,512 17-
TETRA TECHNOLOGIES INC DEL COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
77

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,600.00	SOLD 10-23-01 ACQUIRED 05-30-01	25,522 18	40,088 00	14,565 82-
SHARES 800 00	SOLD 10-23-01 ACQUIRED 05-31-01	12,761 09	21,244 00	8,482 91-
VISIONICS CORP DEL COM				
SHARES 250 00	SOLD 10-23-01 ACQUIRED 09-21-01	3,362 39	2,590 30	772 09
SHARES 150 00	SOLD 10-23-01 ACQUIRED 09-28-01	2,017.43	1,661 63	355 80
ADVANCED MARKETING SVCS INC COM				
SHARES 2,300 00	SOLD 10-24-01 ACQUIRED 05-29-01	33,812 31	37,961 50	4,149 19-
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM				
SHARES: 500 00	SOLD 10-24-01 ACQUIRED 05-30-01	12,849 57	14,025 00	1,175 43-
TRAVELOCITY COM INC COM				
SHARES 600 00	SOLD 10-24-01 ACQUIRED 06-26-01	8,392 28	15,708 66	7,316 38-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
78

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES. 500 00	SOLD 10-24-01 ACQUIRED 06-27-01	6,993 57	14,050 00	7,056 43-
SHARES. 200 00	SOLD 10-24-01 ACQUIRED 07-11-01	2,797.42	5,728 20	2,930 78-
SHARES: 4,100 00	SOLD 10-24-01 ACQUIRED 08-01-01	57,347 24	111,105 49	53,758 25-
SHARES: 1,300 00	SOLD 10-24-01 ACQUIRED 08-06-01	18,183 27	34,216 00	16,032 73-
SHARES: 1,100 00	SOLD 10-24-01 ACQUIRED 08-08-01	15,385 85	28,853 00	13,467 15-
TRAVELOCITY COM INC COM				
SHARES. 300.00	SOLD 10-24-01 ACQUIRED 06-29-01	4,211 86	9,297 00	5,085 14-
SHARES 1,400 00	SOLD 10-24-01 ACQUIRED 07-11-01	19,655 35	40,097 40	20,442 05-
ADVANCED MARKETING SVCS INC COM				
SHARES 1,000 00	SOLD 10-25-01 ACQUIRED 05-29-01	14,641 41	16,505 00	1,863 59-
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
79

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	400.00	SOLD	10-25-01	10,203 65	11,220 00	1,016 35-
		ACQUIRED	05-30-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	50 00	SOLD	10-25-01	253.86	549 54	295 68-
		ACQUIRED	06-13-01			
SHARES	600 00	SOLD	10-25-01	3,046 34	6,594 00	3,547 66-
		ACQUIRED	06-13-01			
SHARES	550 00	SOLD	10-25-01	2,792.47	5,967 50	3,175 03-
		ACQUIRED	06-13-01			
TETRA TECHNOLOGIES INC DEL COM						
SHARES	300.00	SOLD	10-25-01	4,784 84	7,516.50	2,731 66-
		ACQUIRED	05-30-01			
TRAVELOCITY COM INC COM						
SHARES	900 00	SOLD	10-25-01	11,686 11	23,562 99	11,876 88-
		ACQUIRED	06-26-01			
SHARES	900 00	SOLD	10-25-01	11,686 11	22,635 00	10,948 89-
		ACQUIRED	08-14-01			
SHARES	1,700 00	SOLD	10-25-01	22,073 76	43,252 25	21,178 49-
		ACQUIRED	08-15-01			
VISIONICS CORP DEL COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 670-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
80

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	700 00	SOLD	10-25-01	10,352 65	7,252 84	3,099 81
		ACQUIRED	09-21-01			
CYTYC CORP COM						
SHARES	3,000 00	SOLD	10-26-01	83,331 82	68,273 70	15,058 12
		ACQUIRED	05-30-01			
SHARES	4,100 00	SOLD	10-26-01	113,886 82	91,635 00	22,251 82
		ACQUIRED	06-04-01			
VISIONICS CORP DEL COM						
SHARES	1,100 00	SOLD	10-26-01	17,104 42	11,397 32	5,707 10
		ACQUIRED	09-21-01			
SYNCOR INTL CORP NEW						
SHARES	300 00	SOLD	10-29-01	9,015 86	9,069 39	53 53-
		ACQUIRED	06-28-01			
TITAN CORP COM						
SHARES.	2,700 00	SOLD	10-29-01	75,203 82	64,948 50	10,255 32
		ACQUIRED	05-29-01			
VISIONICS CORP DEL COM						
SHARES	1,400 00	SOLD	10-29-01	22,395 75	14,505 68	7,890 07
		ACQUIRED	09-21-01			
REHABCARE GROUP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
81

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	250 00	SOLD	10-30-01	6,219 79	10,871 75	4,651 96-
		ACQUIRED	05-31-01			
REHABCARE GROUP INC COM						
SHARES:	850 00	SOLD	10-30-01	21,330 72	35,856 57	14,525 85-
		ACQUIRED	05-30-01			
SHARES:	650 00	SOLD	10-30-01	16,311 72	28,266 55	11,954 83-
		ACQUIRED	05-31-01			
TITAN CORP COM						
SHARES:	1,700 00	SOLD	10-30-01	43,314 55	40,893 50	2,421 05
		ACQUIRED	05-29-01			
VISIONICS CORP DEL COM						
SHARES:	800 00	SOLD	10-30-01	13,383 55	8,288 96	5,094 59
		ACQUIRED	09-21-01			
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054						
SHARES	600 00	SOLD	10-31-01	4,949 83	8,130 00	3,180 17-
		ACQUIRED	06-05-01			
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
82

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,400 00	SOLD 10-31-01 ACQUIRED 06-05-01	11,871 60	18,970 00	7,098 40-
REHABCARE GROUP INC COM				
SHARES 350 00	SOLD 10-31-01 ACQUIRED 05-30-01	8,881 76	14,764 47	5,882 71-
SHARES 1,350 00	SOLD 10-31-01 ACQUIRED 06-01-01	34,258 20	56,693 25	22,435 05-
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054				
SHARES 100 00	SOLD 11-01-01 ACQUIRED 06-05-01	799 97	1,355 00	555 03-
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK				
SHARES 2,700 00	SOLD 11-01-01 ACQUIRED 05-30-01	45,402.22	55,965 06	10,562 84-
REHABCARE GROUP INC COM				
SHARES 1,250 00	SOLD 11-01-01 ACQUIRED 05-29-01	31,623 94	52,017 00	20,393 06-
SHARES 150 00	SOLD 11-01-01 ACQUIRED 06-01-01	3,794 87	6,299 25	2,504 38-
SYNCOR INTL CORP NEW				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
83

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	600.00	SOLD	11-01-01	17,828 52	18,138 78	310 26-
		ACQUIRED	06-28-01			
SHARES	400 00	SOLD	11-01-01	11,885.68	11,335 00	550 68
		ACQUIRED	07-10-01			
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK						
SHARES	1,200 00	SOLD	11-02-01	20,013 89	24,873 36	4,859 47-
		ACQUIRED	05-30-01			
NOVEN PHARMACEUTICALS INC COM						
SHARES.	4,500 00	SOLD	11-02-01	62,795 40	146,475 00	83,679 60-
		ACQUIRED	05-30-01			
SHARES	2,800 00	SOLD	11-02-01	39,072 70	89,296.76	50,224 06-
		ACQUIRED	05-31-01			
REHABCARE GROUP INC COM						
SHARES.	2,450 00	SOLD	11-02-01	63,455 82	101,953.32	38,497 50-
		ACQUIRED	05-29-01			
SHARES	2,000 00	SOLD	11-02-01	51,800 67	80,029 80	28,229 13-
		ACQUIRED	08-06-01			
SYNCOR INTL CORP NEW						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
84

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	800 00	SOLD 11-02-01 ACQUIRED 07-10-01	24,152 63	22,670 00	1,482 63
VISIONICS CORP DEL COM					
SHARES:	700 00	SOLD 11-02-01 ACQUIRED 09-21-01	12,011 59	7,252 84	4,758 75
CYTYC CORP COM					
SHARES:	2,300 00	SOLD 11-05-01 ACQUIRED 06-01-01	57,109 40	50,692 00	6,417 40
SHARES	900 00	SOLD 11-05-01 ACQUIRED 06-04-01	22,347 15	20,115 00	2,232 15
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK					
SHARES.	700 00	SOLD 11-05-01 ACQUIRED 05-30-01	11,758 90	14,509 46	2,750 56-
TRAVELOCITY COM INC COM					
SHARES.	400.00	SOLD 11-05-01 ACQUIRED 08-14-01	6,101.40	10,060 00	3,958 60-
SHARES.	650 00	SOLD 11-05-01 ACQUIRED 09-17-01	9,914 77	9,389 90	524 87

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
85

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,400 00	SOLD 11-05-01 ACQUIRED 10-04-01	21,354 88	24,174 50	2,819 62-
SHARES 1,050 00	SOLD 11-05-01 ACQUIRED 10-08-01	16,016.17	18,462 47	2,446.30-
VISIONICS CORP DEL COM				
SHARES 1,400 00	SOLD 11-05-01 ACQUIRED 09-21-01	23,197 22	14,505 68	8,691 54
PLATO LEARNING INC COM STK				
SHARES 0 67	SOLD 11-05-01 ACQUIRED 05-30-01	17 09	12 47	4 62
INTERCEPT INC COM				
SHARES. 1,250 00	SOLD 11-06-01 ACQUIRED 05-31-01	44,045 53	38,000 00	6,045 53
SHARES 4,750 00	SOLD 11-06-01 ACQUIRED 06-01-01	167,373 02	142,642 50	24,730 52
OPTIMAL ROBOTICS CORP CL A NEW				
SHARES 1,700 00	SOLD 11-06-01 ACQUIRED 06-01-01	47,037 43	50,745 00	3,707 57-
SYNCOR INTL CORP NEW				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
86

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	1,600 00	SOLD	11-06-01	47,661 77	44,810 72	2,851 05
		ACQUIRED	06-26-01			
SHARES.	100 00	SOLD	11-06-01	2,978 86	2,833 75	145 11
		ACQUIRED	07-10-01			
ACCREDITO HEALTH INC COM						
SHARES	1,600 00	SOLD	11-07-01	58,171 34	53,488 00	4,683 34
		ACQUIRED	06-01-01			
INTERCEPT INC COM						
SHARES	1,850 00	SOLD	11-07-01	68,016 68	54,729 84	13,286 84
		ACQUIRED	05-30-01			
SHARES	250 00	SOLD	11-07-01	9,191 44	7,507 50	1,683 94
		ACQUIRED	06-01-01			
KNIGHT TRANSN INC COM						
SHARES.	1,100 00	SOLD	11-07-01	27,782 54	18,014 20	9,768 34
		ACQUIRED	05-29-01			
SYNCOR INTL CORP NEW						
SHARES	1,700 00	SOLD	11-07-01	49,475 15	47,611 39	1,863 76
		ACQUIRED	06-26-01			
AIRTRAN HLDGS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
87

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	200 00	SOLD	11-08-01	1,025 96	2,228 44	1,202 48-
		ACQUIRED	05-30-01			
INTERCEPT INC COM						
SHARES:	700 00	SOLD	11-08-01	24,901 66	20,708 59	4,193 07
		ACQUIRED	05-30-01			
KNIGHT TRANSN INC COM						
SHARES	300 00	SOLD	11-08-01	7,529 74	4,912 96	2,616.78
		ACQUIRED	05-29-01			
SYNCOR INTL CORP NEW						
SHARES:	1,400 00	SOLD	11-08-01	40,172 36	39,209 38	962 98
		ACQUIRED	06-26-01			
SHARES:	1,600 00	SOLD	11-08-01	45,911 26	43,296 00	2,615 26
		ACQUIRED	07-11-01			
SHARES:	600.00	SOLD	11-08-01	17,216 73	16,230 00	986 73
		ACQUIRED	07-12-01			
AIRTRAN HLDGS INC COM						
SHARES	1,700 00	SOLD	11-09-01	8,757 42	18,941 74	10,184 32-
		ACQUIRED	05-30-01			
AIRTRAN HLDGS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
88

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 150 00	SOLD 11-13-01 ACQUIRED 05-30-01	772 47	1,671 33	898 86-
SHARES: 2,200.00	SOLD 11-13-01 ACQUIRED 05-31-01	11,329 62	23,969 00	12,639 38-
SHARES 50 00	SOLD 11-13-01 ACQUIRED 06-01-01	257 49	543 17	285 68-
SCHOOL SPECIALTY INC WI COM				
SHARES. 1,700.00	SOLD 11-13-01 ACQUIRED 05-31-01	42,746 09	39,831 00	2,915 09
ATLANTIC COAST AIRLINES HLDG COM				
SHARES: 350 00	SOLD 11-14-01 ACQUIRED 05-29-01	6,317 29	8,403 50	2,086 21-
SHARES 1,100 00	SOLD 11-14-01 ACQUIRED 05-30-01	19,854 33	26,631 00	6,776 67-
SHARES 500 00	SOLD 11-14-01 ACQUIRED 05-31-01	9,024 70	12,925 00	3,900 30-
SHARES. 1,300.00	SOLD 11-14-01 ACQUIRED 06-01-01	23,464 22	32,981 00	9,516 78-
TRC COS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
89

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	300 00	SOLD	11-14-01	15,331 38	15,283 50	47 88
		ACQUIRED	05-29-01			
SHARES	200 00	SOLD	11-14-01	10,220 92	10,291 00	70 08-
		ACQUIRED	05-31-01			
SHARES	300 00	SOLD	11-14-01	15,331 37	15,811 50	480 13-
		ACQUIRED	06-01-01			
SHARES	300 00	SOLD	11-14-01	15,331 38	15,979 50	648 12-
		ACQUIRED	06-04-01			
AMN HEALTHCARE SVCS INC COM						
SHARES	200 00	SOLD	11-15-01	4,209 85	3,400 00	809 85
		ACQUIRED	11-13-01			
ADVISORY BRD CO COM						
SHARES:	50.00	SOLD	11-15-01	1,172 46	950 00	222 46
		ACQUIRED	11-12-01			
SKILLSOFT CORP COM ISIN US83066P1012						
SHARES:	1,400 00	SOLD	11-15-01	25,336 36	24,727 50	608 86
		ACQUIRED	10-02-01			
SHARES:	1,400 00	SOLD	11-15-01	25,336 35	27,209 00	1,872 65-
		ACQUIRED	11-15-01			
KNIGHT TRANSM INC COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
90

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 400 00 SOLD 11-16-01 ACQUIRED 05-29-01		10,959 63	6,550 62	4,409 01
SKILLSOFT CORP COM ISIN US83066P1012				
SHARES 1,200 00 SOLD 11-16-01 ACQUIRED 09-28-01		21,873 10	19,196 52	2,676 58
SKILLSOFT CORP COM ISIN US83066P1012				
SHARES 1,000 00 SOLD 11-16-01 ACQUIRED 09-28-01		18,530 68	15,997 10	2,533 58
DIANON SYS INC COM				
SHARES 0.19 SOLD 11-16-01 ACQUIRED 05-30-01		8 34	8 10	0 24
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES 1,800 00 SOLD 11-19-01 ACQUIRED 05-29-01		26,345 18	11,808 00	14,537 18
MOBILE MINI INC COM				
SHARES 800 00 SOLD 11-19-01 ACQUIRED 08-03-01		27,575 08	25,053 60	2,521 48
TOO INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
91

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,300 00	SOLD 11-19-01 ACQUIRED 07-03-01	36,265 79	32,565 00	3,700 79
SHARES: 400 00	SOLD 11-19-01 ACQUIRED 07-05-01	11,158 71	9,825 48	1,333 23
TRAVELOCITY COM INC COM				
SHARES 1,100 00	SOLD 11-19-01 ACQUIRED 09-17-01	20,976 74	15,890 60	5,086 14
TRAVELOCITY COM INC COM				
SHARES: 700 00	SOLD 11-19-01 ACQUIRED 09-17-01	13,649.54	10,112 20	3,537 34
ZOLL MED CORP COM				
SHARES 400 00	SOLD 11-19-01 ACQUIRED 05-30-01	16,222 78	9,829 76	6,393 02
SHARES 1,700 00	SOLD 11-19-01 ACQUIRED 09-25-01	68,946 81	49,620 45	19,326 36
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES 3,500 00	SOLD 11-20-01 ACQUIRED 05-29-01	53,093 23	22,960.00	30,133 23
ALLOY INC COM STK				

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630 6000

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

PAGE  
92

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	800 00	SOLD ACQUIRED	11-26-01 06-05-01	12,435 58	8,546 48	3,889 10
SHARES	600 00	SOLD ACQUIRED	11-26-01 09-18-01	9,326 69	6,639 00	2,687 69
TOO INC COM STK						
SHARES	700 00	SOLD ACQUIRED	11-26-01 07-05-01	20,466 47	17,194 59	3,271 88
ACCREDITO HEALTH INC COM						
SHARES	600 00	SOLD ACQUIRED	11-27-01 05-29-01	23,270 94	19,284 00	3,986 94
SHARES	400 00	SOLD ACQUIRED	11-27-01 06-01-01	15,513 96	13,372 00	2,141 96
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK						
SHARES:	800 00	SOLD ACQUIRED	11-27-01 05-30-01	14,064 09	16,582 24	2,518 15-
SHARES:	600 00	SOLD ACQUIRED	11-27-01 05-30-01	10,548 06	12,423 00	1,874 94-
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
93

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 14,700.00	SOLD 11-29-01 ACQUIRED 05-31-01	72,027 60	187,314 75	115,287 15-
SHARES: 900.00	SOLD 11-29-01 ACQUIRED 06-05-01	4,409 85	12,195.00	7,785 15-
NOVEN PHARMACEUTICALS INC COM				
SHARES 3,500 00	SOLD 11-29-01 ACQUIRED 05-31-01	54,111 69	111,620 95	57,509 26-
XOMA CORP COM BERMUDA				
SHARES 5,050 00	SOLD 11-29-01 ACQUIRED 05-29-01	40,692 55	70,144 50	29,451 95-
SHARES 3,000 00	SOLD 11-29-01 ACQUIRED 06-04-01	24,173 79	40,260 00	16,086 21-
SHARES 550 00	SOLD 11-29-01 ACQUIRED 06-07-01	4,431 86	7,260 00	2,828 14-
ZOLL MED CORP COM				
SHARES 1,600 00	SOLD 11-29-01 ACQUIRED 05-30-01	63,005 89	39,319 04	23,686 85
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
94

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	1,000.00	SOLD	11-30-01	4,751.54	12,450 00	7,698 46-
		ACQUIRED	05-29-01			
SHARES	3,000 00	SOLD	11-30-01	14,254.62	37,700 10	23,445 48-
		ACQUIRED	05-30-01			
SHARES	5,300 00	SOLD	11-30-01	25,183 17	67,535 25	42,352 08-
		ACQUIRED	05-31-01			
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02						
SHARES.	1,350 00	SOLD	11-30-01	43,380 80	16,605 00	26,775 80
		ACQUIRED	06-04-01			
SHARES	1,050.00	SOLD	11-30-01	33,740 62	13,282 50	20,458 12
		ACQUIRED	06-05-01			
XOMA CORP COM BERMUDA						
SHARES	2,600 00	SOLD	11-30-01	22,096 14	34,242 00	12,145 86-
		ACQUIRED	05-31-01			
SHARES	950 00	SOLD	11-30-01	8,073.59	12,112.50	4,038 91-
		ACQUIRED	06-01-01			
SHARES	750 00	SOLD	11-30-01	6,373.89	9,900 00	3,526 11-
		ACQUIRED	06-07-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
95

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,300 00	SOLD 11-30-01 ACQUIRED 06-11-01	11,048 07	16,835 00	5,786.93-
ZOLL MED CORP COM				
SHARES 700 00	SOLD 11-30-01 ACQUIRED 05-30-01	27,145 09	17,202 08	9,943 01
SHARES 1,000 00	SOLD 11-30-01 ACQUIRED 06-04-01	38,778.71	24,360 00	14,418 71
APPLIED FILMS CORP COM				
SHARES 1,950 00	SOLD 12-03-01 ACQUIRED 05-30-01	55,000 25	39,877 89	15,122 36
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054				
SHARES 3,200 00	SOLD 12-03-01 ACQUIRED 05-29-01	16,164 26	39,840 00	23,675 74-
NOVEN PHARMACEUTICALS INC COM				
SHARES 1,600 00	SOLD 12-03-01 ACQUIRED 05-30-01	24,426 38	48,080 00	23,653 62-
SHARES 100 00	SOLD 12-03-01 ACQUIRED 08-08-01	1,526 65	1,950 00	423 35-
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
96

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,700 00	SOLD	12-03-01	54,872.47	20,910 00	33,962.47
		ACQUIRED	06-04-01			
XOMA CORP COM BERMUDA						
SHARES	1,700 00	SOLD	12-03-01	14,231.92	21,675 00	7,443.08-
		ACQUIRED	06-01-01			
ZOLL MED CORP COM						
SHARES	1,500 00	SOLD	12-03-01	56,623 11	36,540 00	20,083 11
		ACQUIRED	06-04-01			
ALLOY INC COM STK						
SHARES	5,100 00	SOLD	12-04-01	84,512 34	54,483 81	30,028 53
		ACQUIRED	06-05-01			
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054						
SHARES	600 00	SOLD	12-04-01	3,059 89	7,470.00	4,410 11-
		ACQUIRED	05-29-01			
NOVEN PHARMACEUTICALS INC COM						
SHARES	1,200 00	SOLD	12-04-01	18,316 55	21,894 00	3,577 45-
		ACQUIRED	08-03-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
97

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,300 00	SOLD	12-04-01	19,842 92	25,350 00	5,507 08-
		ACQUIRED	08-08-01			
XOMA CORP COM BERMUDA						
SHARES	150 00	SOLD	12-04-01	1,231 46	1,903 50	672 04-
		ACQUIRED	05-30-01			
SHARES	1,250 00	SOLD	12-04-01	10,262 15	15,937 50	5,675 35-
		ACQUIRED	06-01-01			
FREDS INC CL A						
SHARES	2,150 00	SOLD	12-05-01	80,071 71	47,171 00	32,900 71
		ACQUIRED	05-30-01			
SHARES	450 00	SOLD	12-05-01	16,759.20	9,820 26	6,938 94
		ACQUIRED	05-30-01			
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054						
SHARES	200 00	SOLD	12-05-01	1,051 46	2,490 00	1,438 54-
		ACQUIRED	05-29-01			
SHARES	500 00	SOLD	12-05-01	2,628 66	3,067 50	438 84-
		ACQUIRED	10-17-01			
NOVEN PHARMACEUTICALS INC COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
98

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	3,000.00	SOLD	12-05-01	47,194.12	54,735 00	7,540 88-
		ACQUIRED	08-03-01			
P F CHANGS CHINA BISTRO INC COM						
SHARES	1,300 00	SOLD	12-05-01	63,023.71	44,265 00	18,758.71
		ACQUIRED	09-27-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	3,050 00	SOLD	12-05-01	15,130 84	30,777 55	15,646 71-
		ACQUIRED	05-31-01			
SHARES	50 00	SOLD	12-05-01	248 05	542 50	294 45-
		ACQUIRED	06-13-01			
XOMA CORP COM BERMUDA						
SHARES.	3,050.00	SOLD	12-05-01	24,872 23	38,704 50	13,832 27-
		ACQUIRED	05-30-01			
COST PLUS INC CALIF COM						
SHARES.	1,300 00	SOLD	12-06-01	28,467 62	26,952 25	1,515 37
		ACQUIRED	10-03-01			
SHARES	900 00	SOLD	12-06-01	19,708 35	20,174 49	466 14-
		ACQUIRED	10-11-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
99

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 200 00	SOLD 12-06-01	4,379 63	4,579 20	199 57-
	ACQUIRED 10-12-01			
SHARES: 700 00	SOLD 12-06-01	15,328 72	15,050 00	278 72
	ACQUIRED 11-14-01			
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054				
SHARES: 500.00	SOLD 12-06-01	2,672 31	2,678 55	6 24-
	ACQUIRED 10-16-01			
SHARES 200 00	SOLD 12-06-01	1,068 92	1,227 00	158 08-
	ACQUIRED 10-17-01			
SHARES 200 00	SOLD 12-06-01	1,068.92	1,222 00	153 08-
	ACQUIRED 10-18-01			
P F CHANGS CHINA BISTRO INC COM				
SHARES: 1,800 00	SOLD 12-06-01	84,852 77	61,290 00	23,562 77
	ACQUIRED 09-27-01			
REDWOOD TR INC COM				
SHARES 500 00	SOLD 12-06-01	12,235 29	11,867 50	367 79
	ACQUIRED 05-30-01			
SHARES 900 00	SOLD 12-06-01	22,023 52	21,424 50	599 02
	ACQUIRED 06-01-01			
SIGNAL TECHNOLOGY CORP COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-0000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
100

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	2,100 00	SOLD	12-06-01	11,437 68	21,191 10	9,753 42-
		ACQUIRED	05-31-01			
VISIONICS CORP DEL COM						
SHARES:	2,550 00	SOLD	12-06-01	32,644 01	22,589 68	10,054 33
		ACQUIRED	09-20-01			
SHARES	2,450 00	SOLD	12-06-01	31,363 85	25,384 94	5,978 91
		ACQUIRED	09-21-01			
COST PLUS INC CALIF COM						
SHARES	100 00	SOLD	12-07-01	2,157 89	2,073 25	84 64
		ACQUIRED	10-03-01			
SHARES	1,400 00	SOLD	12-07-01	30,210 43	28,139 44	2,070 99
		ACQUIRED	10-04-01			
SHARES	1,400 00	SOLD	12-07-01	30,210 43	26,974 50	3,235 93
		ACQUIRED	10-05-01			
SHARES	1,400 00	SOLD	12-07-01	30,210 43	27,302 10	2,908 33
		ACQUIRED	10-08-01			
SHARES:	100 00	SOLD	12-07-01	2,157 89	2,006 95	150 94
		ACQUIRED	10-10-01			
SHARES	200 00	SOLD	12-07-01	4,315 78	4,122 80	192 98
		ACQUIRED	10-10-01			
P F CHANGS CHINA BISTRO INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
101

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	500 00	SOLD	12-07-01	23,021 03	17,025 00	5,996 03
		ACQUIRED	09-27-01			
REDWOOD TR INC COM						
SHARES:	900 00	SOLD	12-07-01	21,654 99	21,361 50	293 49
		ACQUIRED	05-30-01			
SHARES	1,300 00	SOLD	12-07-01	31,279 42	30,653 22	626 20
		ACQUIRED	08-29-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	1,700 00	SOLD	12-07-01	9,485 68	17,154 70	7,669 02-
		ACQUIRED	05-31-01			
VISIONICS CORP DEL COM						
SHARES	2,750 00	SOLD	12-07-01	34,908 98	24,361 43	10,547 55
		ACQUIRED	09-20-01			
AMERICAN HEALTHWAYS INC						
SHARES	900.00	SOLD	12-10-01	32,794 73	22,266 54	10,528 19
		ACQUIRED	06-27-01			
SHARES.	2,400.00	SOLD	12-10-01	87,452 60	62,304 32	25,148.28
		ACQUIRED	06-28-01			
KNIGHT TRANSN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
102

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	200 00	SOLD	12-10-01	5,991 80	3,275 31	2,716 49
		ACQUIRED	05-29-01			
KNIGHT TRANSN INC COM						
SHARES	1,400 00	SOLD	12-10-01	41,702 50	22,927 17	18,775 33
		ACQUIRED	05-29-01			
RARE HOSPITALITY INTL INC COM						
SHARES.	3,400 00	SOLD	12-10-01	74,456 83	92,019 30	17,562 47-
		ACQUIRED	05-30-01			
REDWOOD TR INC COM						
SHARES	700 00	SOLD	12-10-01	16,700 74	16,488 50	212 24
		ACQUIRED	06-04-01			
SHARES:	1,000 00	SOLD	12-10-01	23,858.20	23,579 40	278 80
		ACQUIRED	08-29-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	300 00	SOLD	12-10-01	1,694 94	3,027 30	1,332 36-
		ACQUIRED	05-31-01			
SKILLSOFT CORP COM ISIN US83066P1012						
SHARES:	1,400.00	SOLD	12-10-01	34,172 86	22,395 94	11,776 92
		ACQUIRED	09-28-01			
ACCREDITO HEALTH INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
103

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	2,000 00	SOLD	12-11-01	75,645 87	64,280 00	11,365 87
		ACQUIRED	05-29-01			
ATLANTIC COAST AIRLINES HLDG COM						
SHARES:	750 00	SOLD	12-11-01	18,636 87	18,007 50	629 37
		ACQUIRED	05-29-01			
CEC ENTMT INC COM						
SHARES	900 00	SOLD	12-11-01	36,313 78	49,234 50	12,920 72-
		ACQUIRED	05-29-01			
KNIGHT TRANSN INC COM						
SHARES:	200.00	SOLD	12-11-01	5,947 94	3,275.31	2,672 63
		ACQUIRED	05-29-01			
SHARES	1,200 00	SOLD	12-11-01	35,687 65	19,156 36	16,531 29
		ACQUIRED	05-30-01			
RARE HOSPITALITY INTL INC COM						
SHARES.	700.00	SOLD	12-11-01	15,168 49	18,945 15	3,776.66-
		ACQUIRED	05-30-01			
REDWOOD TR INC COM						
SHARES	600 00	SOLD	12-11-01	14,246 46	14,133.00	113 46
		ACQUIRED	06-04-01			
SIGNAL TECHNOLOGY CORP COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
104

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700 00	SOLD	12-11-01	3,975 87	7,063 70	3,087 83-
		ACQUIRED	05-31-01			
TITAN CORP COM						
SHARES	1,800 00	SOLD	12-11-01	49,948 33	43,299 00	6,649 33
		ACQUIRED	05-29-01			
KNIGHT TRANSM INC COM						
SHARES.	450 00	SOLD	12-12-01	13,342.55	7,183 64	6,158.91
		ACQUIRED	05-30-01			
NETSCREEN TECHNOLOGIES INC COM COM						
SHARES	50 00	SOLD	12-12-01	1,166 46	800 00	366 46
		ACQUIRED	12-11-01			
SHAW GROUP INC COM						
SHARES	2,450 00	SOLD	12-12-01	55,996 06	93,078.69	37,082.63-
		ACQUIRED	06-21-01			
SHARES	1,200 00	SOLD	12-12-01	27,426 65	45,067 56	17,640 91-
		ACQUIRED	06-27-01			
SHARES	2,200 00	SOLD	12-12-01	50,282 18	54,235 72	3,953 54-
		ACQUIRED	08-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

## LUMINA FOUNDATION RS INVESTMENT MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
105

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,500 00	SOLD	12-12-01	34,283 30	38,003 40	3,720 10-
		ACQUIRED	08-17-01			
SHARES	700 00	SOLD	12-12-01	15,998 88	16,023 00	24 12-
		ACQUIRED	12-12-01			
SHAW GROUP INC COM						
SHARES	2,600 00	SOLD	12-12-01	59,415 30	149,903 00	90,487 70-
		ACQUIRED	05-29-01			
SHARES	800 00	SOLD	12-12-01	18,281 62	45,828 00	27,546 38-
		ACQUIRED	05-30-01			
SHARES	250 00	SOLD	12-12-01	5,713 01	14,555 13	8,842 12-
		ACQUIRED	06-01-01			
SHARES	450 00	SOLD	12-12-01	10,283 42	17,096 08	6,812 66-
		ACQUIRED	06-21-01			
CENTENE CORP DEL COM						
SHARES	50 00	SOLD	12-13-01	853 94	700.00	153 94
		ACQUIRED	12-13-01			
S1 CORP COM STK						
SHARES	2,300 00	SOLD	12-13-01	36,534 05	27,908 66	8,625 39
		ACQUIRED	11-27-01			
SIGNAL TECHNOLOGY CORP COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
106

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD	12-13-01	7,839 73	14,127.40	6,287 67-
		ACQUIRED	05-31-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	2,950 00	SOLD	12-13-01	16,735 67	29,768 45	13,032 78-
		ACQUIRED	05-31-01			
SHARES	150 00	SOLD	12-13-01	850 97	1,507 50	656 53-
		ACQUIRED	06-01-01			
DIANON SYS INC COM						
SHARES	254.13	SOLD	12-14-01	13,735.26	11,572 40	2,162 86
		ACQUIRED	08-20-01			
SHARES	345.87	SOLD	12-14-01	18,693 65	15,790.50	2,903 15
		ACQUIRED	08-21-01			
FUELCELL ENERGY INC COM						
SHARES	2,600 00	SOLD	12-14-01	35,048 39	64,595 18	29,546 79-
		ACQUIRED	06-19-01			
SHARES	1,300.00	SOLD	12-14-01	17,524.20	32,386.25	14,862 05-
		ACQUIRED	06-20-01			
SHARES	1,300.00	SOLD	12-14-01	17,524 19	36,751.00	19,226 81-
		ACQUIRED	06-21-01			
INTERCEPT INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
107

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	2,200 00	SOLD	12-14-01	84,509 52	65,084 14	19,425.38
		ACQUIRED	05-30-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	1,100 00	SOLD	12-14-01	5,734 44	11,055 00	5,320 56-
		ACQUIRED	06-01-01			
AMERICAN HEALTHWAYS INC						
SHARES	1,000 00	SOLD	12-17-01	36,652 77	24,740 60	11,912 17
		ACQUIRED	06-27-01			
CONCURRENT COMPUTER CORP NEW COM NEW						
SHARES	2,100 00	SOLD	12-17-01	31,515 95	13,776 00	17,739 95
		ACQUIRED	05-29-01			
FREDS INC CL A						
SHARES	400.00	SOLD	12-17-01	15,400 64	8,729 12	6,671 52
		ACQUIRED	05-30-01			
HIBBETT SPORTING GOODS INC COM						
SHARES:	900 00	SOLD	12-17-01	22,013 26	35,973 00	13,959 74-
		ACQUIRED	05-31-01			
INTERCEPT INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
108

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD 12-17-01 ACQUIRED 05-30-01	54,541.34	41,417 18	13,124 16
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02					
SHARES	4,400 00	SOLD 12-17-01 ACQUIRED 06-04-01	167,835.92	54,120 00	113,715 92
SIGNAL TECHNOLOGY CORP COM					
SHARES	1,500 00	SOLD 12-17-01 ACQUIRED 06-01-01	7,544 75	15,075 00	7,530 25
AMERICAN PHARMACEUTICALS PARTNERS INC COM					
SHARES:	150.00	SOLD 12-18-01 ACQUIRED 12-13-01	2,939 90	2,400 00	539 90
HIBBETT SPORTING GOODS INC COM					
SHARES	200 00	SOLD 12-18-01 ACQUIRED 05-31-01	4,849 85	7,994 00	3,144 17-
SIGNAL TECHNOLOGY CORP COM					
SHARES	1,400 00	SOLD 12-18-01 ACQUIRED 06-01-01	6,772 27	14,070 00	7,297 73-
HIBBETT SPORTING GOODS INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
109

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	400 00	SOLD	12-19-01	9,699 68	15,988 00	6,288 32-
		ACQUIRED	05-31-01			
SHARES:	1,400 00	SOLD	12-19-01	33,948 86	55,902 00	21,953 14-
		ACQUIRED	06-04-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES:	1,450 00	SOLD	12-19-01	6,887 27	14,572 50	7,685 23-
		ACQUIRED	06-01-01			
SHARES	250 00	SOLD	12-19-01	1,187 46	2,512 50	1,325 04-
		ACQUIRED	06-04-01			
INTERCEPT INC COM						
SHARES:	900 00	SOLD	12-20-01	35,861 82	26,625 33	9,236 49
		ACQUIRED	05-30-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES:	200 00	SOLD	12-21-01	1,079 96	2,010 00	930 04-
		ACQUIRED	06-04-01			
SIGNAL TECHNOLOGY CORP COM						
SHARES	1,500 00	SOLD	12-26-01	9,031 35	15,075 00	6,043 65-
		ACQUIRED	06-04-01			
<u>SUB-TOTAL</u>				18,071,638 29	21,346,064 79	3,274,426 50-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>				18,071,638 29	21,346,064 79	3,274,426 50-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
110

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02070 ACCOUNT NO. 26-09627  
SS870 AAB

LUMINA FOUNDATION  
RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
111

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	3,274,426 50-
---	---------------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	3,274,426 50-
---	---------------

# FINAL

## The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
#REORG ARCHSTONE CMNTYS TR SH BEN INT STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/29/01				
SHARES 42,600.00	SOLD 05-23-01 ACQUIRED 05-17-01	1,057,807.93	1,017,296.52	40,511 41
FELCOR LODGING TR INC COM				
SHARES 5,500.00	SOLD 05-23-01 ACQUIRED 05-14-01	134,070 12	124,441 90	9,628 22
SHARES 5,600 00	SOLD 05-23-01 ACQUIRED 05-15-01	136,507 76	126,497 28	10,010 48
GENERAL GROWTH PPTYS INC COM				
SHARES 500 00	SOLD 05-23-01 ACQUIRED 05-14-01	18,984 86	18,275 00	709 86
GENERAL GROWTH PPTYS INC COM				
SHARES 300 00	SOLD 05-24-01 ACQUIRED 05-14-01	11,355 10	10,965 00	390 10
CBL & ASSOC PPTYS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300.00	SOLD	05-25-01	8,660.26	8,535.00	125 26
		ACQUIRED	05-23-01			
GENERAL GROWTH PPTYS INC COM						
SHARES.	3,300.00	SOLD	05-25-01	124,902.81	120,615 00	4,287.81
		ACQUIRED	05-14-01			
GENERAL GROWTH PPTYS INC COM						
SHARES:	800 00	SOLD	05-29-01	30,279 78	29,240 00	1,039 78
		ACQUIRED	05-14-01			
GENERAL GROWTH PPTYS INC COM						
SHARES	800 00	SOLD	06-04-01	30,129 87	29,240 00	889.87
		ACQUIRED	05-14-01			
GENERAL GROWTH PPTYS INC COM						
SHARES.	2,200.00	SOLD	06-05-01	82,680 72	80,410 00	2,270 72
		ACQUIRED	05-14-01			
GENERAL GROWTH PPTYS INC COM						
SHARES	700 00	SOLD	06-14-01	26,564 11	25,585 00	979 11
		ACQUIRED	05-14-01			
SL GREEN RLTY CORP COM STK						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-89663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
3

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 9,000.00	SOLD 06-14-01	265,684 63	252,000.00	13,684.63
ACQUIRED 05-14-01				
GENERAL GROWTH PPTYS INC COM				
SHARES 2,000 00	SOLD 06-15-01	76,048 66	73,100.00	2,948 66
ACQUIRED 05-14-01				
SL GREEN RLTY CORP COM STK				
SHARES 4,100 00	SOLD 06-15-01	120,351 07	114,800 00	5,551.07
ACQUIRED 05-14-01				
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD				
SHARES 5,000 00	SOLD 06-19-01	180,159 48	195,324 00	15,164 52-
ACQUIRED 05-15-01				
GENERAL GROWTH PPTYS INC COM				
SHARES 2,200 00	SOLD 06-20-01	83,487 21	80,410 00	3,077 21
ACQUIRED 05-14-01				
GENERAL GROWTH PPTYS INC COM				
SHARES 500 00	SOLD 06-21-01	19,111 06	18,275 00	836.06
ACQUIRED 05-14-01				
GENERAL GROWTH PPTYS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 200 00	SOLD 06-25-01 ACQUIRED 05-14-01	7,607 30	7,310 00	297.30
SHARES 1,000 00	SOLD 06-25-01 ACQUIRED 05-15-01	38,036 53	36,540.00	1,496 53
GENERAL GROWTH PPTYS INC COM				
SHARES 3,900 00	SOLD 06-26-01 ACQUIRED 05-15-01	148,195.06	142,506 00	5,689 06
GENERAL GROWTH PPTYS INC COM				
SHARES 2,000.00	SOLD 06-27-01 ACQUIRED 05-15-01	75,991 06	73,080.00	2,911 06
GENERAL GROWTH PPTYS INC COM				
SHARES 1,300 00	SOLD 06-28-01 ACQUIRED 05-15-01	49,498.44	47,502 00	1,996 44
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES 500.00	SOLD 07-02-01 ACQUIRED 05-29-01	15,009 49	13,950 00	1,059 49
GENERAL GROWTH PPTYS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
5

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 600 00 SOLD ACQUIRED	07-09-01 05-15-01	22,739 42	21,847 68	891 74
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES: 1,100 00 SOLD ACQUIRED	07-10-01 05-29-01	32,632 61	30,690 00	1,942 61
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES: 500 00 SOLD ACQUIRED	07-11-01 05-29-01	14,479 66	13,950 00	529 66
GENERAL GROWTH PPTYS INC COM				
SHARES 2,000 00 SOLD ACQUIRED	07-23-01 05-15-01	73,797 53	72,825 60	971 93
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES: 800.00 SOLD ACQUIRED	07-24-01 05-29-01	23,362 97	22,320 00	1,042.97
GENERAL GROWTH PPTYS INC COM				
SHARES: 1,700 00 SOLD ACQUIRED	07-25-01 05-15-01	61,962.93	61,901 76	61 17
GENERAL GROWTH PPTYS INC COM				

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,500 00	SOLD	07-26-01	54,644 37	54,619 20	25 17
		ACQUIRED	05-15-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK						
SHARES	2,400 00	SOLD	07-26-01	70,557 64	66,960 00	3,597 64
		ACQUIRED	05-29-01			
POST PPTYS INC REIT						
SHARES:	500 00	SOLD	07-27-01	19,008 56	18,258 41	750 15
		ACQUIRED	05-29-01			
POST PPTYS INC REIT						
SHARES	3,700 00	SOLD	07-30-01	139,725 83	135,112 23	4,613 60
		ACQUIRED	05-29-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK						
SHARES:	600 00	SOLD	07-30-01	17,849.40	16,740 00	1,109 40
		ACQUIRED	05-29-01			
POST PPTYS INC REIT						
SHARES	1,500 00	SOLD	07-31-01	56,737 40	54,775 23	1,962 17
		ACQUIRED	05-29-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
7

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	1,200 00	SOLD	07-31-01	36,028 79	32,725 20	3,303 59
		ACQUIRED	06-05-01			
POST PPTYS INC REIT						
SHARES	500 00	SOLD	08-01-01	18,865 77	18,258 41	607.36
		ACQUIRED	05-29-01			
FELCOR LODGING TR INC COM						
SHARES:	5,000 00	SOLD	08-07-01	110,295.81	106,623 00	3,672 81
		ACQUIRED	07-11-01			
EQUITY RESIDENTIAL EFF 5/15/02						
SHARES	2,100 00	SOLD	08-22-01	126,989 27	108,365 67	18,623 60
		ACQUIRED	05-15-01			
ROUSE CO COM						
SHARES	1,800 00	SOLD	08-27-01	52,212 65	50,424 32	1,788 33
		ACQUIRED	06-06-01			
ROUSE CO COM						
SHARES:	1,500 00	SOLD	08-28-01	43,431 04	42,020 27	1,410 77
		ACQUIRED	06-06-01			
ROUSE CO COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
8

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	200.00	SOLD 08-29-01 ACQUIRED 05-24-01	5,789 87	5,590.66	199.21
SHARES	800 00	SOLD 08-29-01 ACQUIRED 05-30-01	23,159 46	22,369 85	789.61
SHARES	1,200 00	SOLD 08-29-01 ACQUIRED 05-31-01	34,739 20	33,495 14	1,244 06
SHARES	1,000 00	SOLD 08-29-01 ACQUIRED 06-01-01	28,949.33	28,013 51	935 82
SHARES	2,000 00	SOLD 08-29-01 ACQUIRED 06-05-01	57,898 67	55,927.03	1,971 64
SHARES	600 00	SOLD 08-29-01 ACQUIRED 06-06-01	17,369.60	16,808.11	561 49
BOSTON PPTYS INC COM STK					
SHARES	4,400 00	SOLD 09-17-01 ACQUIRED 05-15-01	165,115.48	171,372.96	6,257 48-
FELCOR LODGING TR INC COM					
SHARES	6,100.00	SOLD 09-17-01 ACQUIRED 07-11-01	98,265 27	130,080 06	31,814 79-
SL GREEN RLTY CORP COM STK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
9

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 400 00	SOLD	09-17-01	12,336 67	11,200 00	1,136 67
	ACQUIRED	05-14-01			
SHARES: 7,300.00	SOLD	09-17-01	225,144 19	204,165 67	20,978 52
	ACQUIRED	05-15-01			
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD					
SHARES 20,000 00	SOLD	09-17-01	442,823 20	778,036 00	335,212 80-
	ACQUIRED	05-14-01			
SHARES: 14,900 00	SOLD	09-17-01	329,903 29	582,065 52	252,162 23-
	ACQUIRED	05-15-01			
SHARES 1,700.00	SOLD	09-17-01	37,639 97	59,946 42	22,306 45-
	ACQUIRED	08-22-01			
SHARES 500 00	SOLD	09-17-01	11,070 58	17,749 20	6,678 62-
	ACQUIRED	08-23-01			
BROOKFIELD PPTYS CORP COM					
SHARES 14,100 00	SOLD	09-18-01	259,294 56	249,570 00	9,724 56
	ACQUIRED	05-29-01			
BOSTON PPTYS INC COM STK					
SHARES 5,200 00	SOLD	09-18-01	193,134 03	202,531.68	9,397 65-
	ACQUIRED	05-15-01			
FELCOR LODGING TR INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
10

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	10,000 00	SOLD	09-18-01	157,957 71	213,246 00	55,288 29-
		ACQUIRED	07-11-01			
BROOKFIELD PPTYS CORP COM						
SHARES	27,200 00	SOLD	09-19-01	482,802 94	473,195 68	9,607 26
		ACQUIRED	05-15-01			
SHARES	1,500 00	SOLD	09-19-01	26,625 16	26,550 00	75 16
		ACQUIRED	05-29-01			
BROOKFIELD PPTYS CORP COM						
SHARES:	8,500.00	SOLD	09-20-01	147,515 96	147,731 70	215 74-
		ACQUIRED	05-14-01			
BOSTON PPTYS INC COM STK						
SHARES	3,500.00	SOLD	09-20-01	128,970 34	136,319 40	7,349 06-
		ACQUIRED	05-15-01			
SL GREEN RLTY CORP COM STK						
SHARES	1,700 00	SOLD	09-20-01	50,828 81	47,545 43	3,283 38
		ACQUIRED	05-15-01			
BROOKFIELD PPTYS CORP COM						
SHARES.	9,300.00	SOLD	09-21-01	157,492 09	161,635.86	4,143 77-
		ACQUIRED	05-14-01			
BROOKFIELD PPTYS CORP COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-89663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
11

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	2,000 00	SOLD 09-21-01 ACQUIRED 05-14-01	34,098.86	34,760 40	661 54-
MACK CALI RLTY CORP COM REIT					
SHARES:	7,200 00	SOLD 09-21-01 ACQUIRED 05-14-01	215,776 80	189,423 36	26,353 44
BROOKFIELD PPTYS CORP COM					
SHARES:	3,500 00	SOLD 09-24-01 ACQUIRED 05-14-01	60,027 19	60,830 70	803.51-
BROOKFIELD PPTYS CORP COM					
SHARES:	3,000 00	SOLD 09-24-01 ACQUIRED 05-14-01	51,455 40	52,140 60	685 20-
BROOKFIELD PPTYS CORP COM					
SHARES	3,700 00	SOLD 09-25-01 ACQUIRED 05-14-01	63,596 80	64,306 74	709 94-
PUBLIC STORAGE INC COM					
SHARES	1,300 00	SOLD 09-25-01 ACQUIRED 09-10-01	42,188 40	42,289.26	100 86-
SHARES:	4,700 00	SOLD 09-25-01 ACQUIRED 09-19-01	152,527 30	155,425.71	2,898 41-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
12

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES 2,000 00	SOLD	09-25-01	64,905 23	66,823 60	1,918 37-
	ACQUIRED	09-20-01			
SL GREEN RLTY CORP COM STK					
SHARES 1,700.00	SOLD	09-25-01	50,148 32	47,545 43	2,602 89
	ACQUIRED	05-15-01			
BOSTON PPTYS INC COM STK					
SHARES 6,800 00	SOLD	09-26-01	250,999 34	264,849 12	13,849 78-
	ACQUIRED	05-15-01			
BOSTON PPTYS INC COM STK					
SHARES 5,400 00	SOLD	09-27-01	199,756 61	210,321 36	10,564 75-
	ACQUIRED	05-15-01			
SHARES 300 00	SOLD	09-27-01	11,097 59	11,656 23	558 64-
	ACQUIRED	07-25-01			
SL GREEN RLTY CORP COM STK					
SHARES 2,400 00	SOLD	09-27-01	72,837 56	67,122 96	5,714 60
	ACQUIRED	05-15-01			
EQUITY OFFICE PPTYS TR REIT					
SHARES 18,800.00	SOLD	10-04-01	596,853 75	518,621.30	78,232.45
	ACQUIRED	05-15-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
13

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	800 00	SOLD 10-04-01	24,682 85	23,698.32	984.53
		ACQUIRED 09-24-01			
EQUITY OFFICE PPTYS TR REIT					
SHARES.	2,200 00	SOLD 10-05-01	68,006 98	60,689 73	7,317 25
		ACQUIRED 05-15-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK					
SHARES:	1,400 00	SOLD 10-05-01	43,259 53	41,472 06	1,787 47
		ACQUIRED 09-24-01			
LIBERTY PPTY TR SH BEN INT					
SHARES:	3,300 00	SOLD 10-08-01	90,560 85	93,860 25	3,299 40-
		ACQUIRED 09-19-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK					
SHARES:	500.00	SOLD 10-09-01	15,486 83	14,725.80	761.03
		ACQUIRED 09-19-01			
SHARES.	3,000 00	SOLD 10-09-01	92,921 00	88,625 40	4,295 60
		ACQUIRED 09-20-01			
SHARES	500 00	SOLD 10-09-01	15,486 83	14,811 45	675 38
		ACQUIRED 09-24-01			
SHURGUARD STORAGE CENTERS INC COMMON STOCK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
14

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES· 1,000 00	SOLD	10-10-01	30,981 36	27,420 20	3,561 16
	ACQUIRED	05-23-01			
SHARES· 300 00	SOLD	10-10-01	9,294 41	8,161 47	1,132 94
	ACQUIRED	06-05-01			
SHARES 1,500.00	SOLD	10-10-01	46,472 05	44,177 40	2,294 65
	ACQUIRED	09-19-01			
BOSTON PPTYS INC COM STK					
SHARES: 1,000 00	SOLD	10-24-01	34,598 84	38,854 10	4,255 26-
	ACQUIRED	07-25-01			
EQUITY OFFICE PPTYS TR REIT					
SHARES· 6,700 00	SOLD	10-24-01	182,258 03	184,827 80	2,569 77-
	ACQUIRED	05-15-01			
ESSEX PPTY TR REIT					
SHARES 1,000 00	SOLD	10-24-01	48,948 37	46,990 70	1,957 67
	ACQUIRED	05-15-01			
SHARES 6,000 00	SOLD	10-24-01	293,690 19	287,790 00	5,900 19
	ACQUIRED	05-29-01			
MACK CALI RLTY CORP COM REIT					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
15

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	7,900 00	SOLD	10-24-01	238,203 11	207,839 52	30,363 59
		ACQUIRED	05-14-01			
HIGHWOODS PPTYS INC COM						
SHARES:	1,000 00	SOLD	10-24-01	24,299 19	24,636.90	337 71-
		ACQUIRED	09-19-01			
SHARES:	3,200 00	SOLD	10-24-01	77,757 40	77,098 24	659 16
		ACQUIRED	09-26-01			
BOSTON PPTYS INC COM STK						
SHARES	1,000 00	SOLD	10-25-01	34,567 04	38,700 00	4,132 96-
		ACQUIRED	05-14-01			
SHARES:	2,000 00	SOLD	10-25-01	69,134 09	77,708 20	8,574 11-
		ACQUIRED	07-25-01			
MACK CALI RLTY CORP COM REIT						
SHARES:	3,400 00	SOLD	10-25-01	102,393 02	89,449 92	12,943 10
		ACQUIRED	05-14-01			
ROUSE CO COM						
SHARES	200 00	SOLD	10-25-01	5,209 41	5,556 21	346 80-
		ACQUIRED	05-25-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
16

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,800.00	SOLD	10-25-01	46,884 65	50,177 02	3,292.37-
		ACQUIRED	05-31-01			
BOSTON PPTYS INC COM STK						
SHARES	6,600 00	SOLD	10-26-01	229,647 25	255,420.00	25,772.75-
		ACQUIRED	05-14-01			
HIGHWOODS PPTYS INC COM						
SHARES	6,900.00	SOLD	10-26-01	165,226 72	165,321 93	95 21-
		ACQUIRED	09-20-01			
SHARES	100 00	SOLD	10-26-01	2,394.59	2,409 32	14.73-
		ACQUIRED	09-26-01			
PUBLIC STORAGE INC COM						
SHARES	2,200 00	SOLD	10-26-01	72,552.91	59,582 60	12,970 31
		ACQUIRED	05-15-01			
SHARES	400 00	SOLD	10-26-01	13,191 44	13,012.08	179 36
		ACQUIRED	09-10-01			
ROUSE CO COM						
SHARES	1,200 00	SOLD	10-26-01	31,324 83	33,337 23	2,012 40-
		ACQUIRED	05-25-01			
#REORG CABOT INDUSTRIAL TR CASH MERGER						
EFF						
12/7/01						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
17

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 20,000 00	SOLD 10-30-01 ACQUIRED 05-14-01	474,984 13	384,000.00	90,984 13
SHARES: 19,500.00	SOLD 10-30-01 ACQUIRED 05-15-01	463,109 53	373,787.70	89,321.83
SHARES: 2,600.00	SOLD 10-30-01 ACQUIRED 09-19-01	61,747 94	53,040 00	8,707 94
SHARES 5,500 00	SOLD 10-30-01 ACQUIRED 09-20-01	130,620 63	113,380.30	17,240 33
SHARES: 3,000 00	SOLD 10-30-01 ACQUIRED 09-24-01	71,247 62	60,149 70	11,097 92
SHARES: 1,100 00	SOLD 10-30-01 ACQUIRED 09-25-01	26,124 13	22,216 92	3,907 21
#REORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES: 1,900 00	SOLD 11-01-01 ACQUIRED 10-10-01	29,503 92	34,060 16	4,556 24-

#REORG TRIZEC HAHN CORP STK MERGER TO  
TRIZEC CA 2868700 & TRIZEC HAHN PROP EX  
CERT 2868702  
EFF 5/8/02

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
18

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 6,500 00	SOLD	11-02-01	98,058 32	116,212 20	18,153 88-
	ACQUIRED	09-26-01			
SHARES 4,100 00	SOLD	11-02-01	61,852 17	73,498 24	11,646 07-
	ACQUIRED	10-10-01			
#REORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02					
SHARES 2,200 00	SOLD	11-05-01	33,487 06	39,333 36	5,846 30-
	ACQUIRED	09-26-01			
SHARES: 3,300 00	SOLD	11-05-01	50,230 59	58,837 35	8,606 76-
	ACQUIRED	10-09-01			
#REORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02					
SHARES: 6,900 00	SOLD	11-06-01	103,659 37	120,781 74	17,122 37-
	ACQUIRED	09-25-01			
SHARES 7,000 00	SOLD	11-06-01	105,161 68	124,751 20	19,589 52-
	ACQUIRED	09-27-01			
SHARES: 1,100 00	SOLD	11-06-01	16,525 41	19,597 82	3,072 41-
	ACQUIRED	10-08-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
19

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 200 00	SOLD 11-06-01 ACQUIRED 10-09-01	3,004.62	3,565.90	561.28-
HIGHWOODS PPTYS INC COM				
SHARES: 3,800 00	SOLD 11-15-01 ACQUIRED 09-20-01	90,968 96	90,888 67	80 29
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES: 1,300 00	SOLD 11-28-01 ACQUIRED 11-05-01	26,330 62	25,870 00	460 62
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES: 4,200 00	SOLD 11-28-01 ACQUIRED 05-15-01	120,542 27	108,365 67	12,176 60
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES 700 00	SOLD 11-29-01 ACQUIRED 11-05-01	14,322 99	13,930.00	392 99
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES: 6,500.00	SOLD 11-29-01 ACQUIRED 11-05-01	131,976.79	129,350 00	2,626 79
SHARES: 3,900 00	SOLD 11-29-01 ACQUIRED 11-06-01	79,186 08	77,134 98	2,051 10
EQUITY RESIDENTIAL EFF 5/15/02				

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

PAGE  
20

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	2,900.00	SOLD	11-29-01	82,514.13	74,823 91	7,690 22
		ACQUIRED	05-15-01			
BRANDYWINE RLTY TR SH BEN INT NEW REIT						
SHARES	4,900 00	SOLD	11-30-01	100,693 60	92,022 00	8,671 60
		ACQUIRED	10-24-01			
SHARES	3,100 00	SOLD	11-30-01	63,704 11	61,312 42	2,391 69
		ACQUIRED	11-06-01			
EQUITY RESIDENTIAL EFF 5/15/02						
SHARES	14,000 00	SOLD	11-30-01	403,823 51	360,500 00	43,323.51
		ACQUIRED	05-14-01			
SHARES	4,300 00	SOLD	11-30-01	124,031 51	110,945 81	13,085 70
		ACQUIRED	05-15-01			
SHARES	5,200.00	SOLD	11-30-01	149,991 59	132,203 24	17,788 35
		ACQUIRED	10-24-01			
BRANDYWINE RLTY TR SH BEN INT NEW REIT						
SHARES	2,100.00	SOLD	12-06-01	43,986 39	39,438 00	4,548 39
		ACQUIRED	10-24-01			
BRANDYWINE RLTY TR SH BEN INT NEW REIT						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
21

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES· 800 00	SOLD 12-07-01	16,475 45	15,024 00	1,451 45
	ACQUIRED 10-24-01			
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES: 8,400 00	SOLD 12-17-01	177,271 88	157,752 00	19,519 88
	ACQUIRED 10-24-01			
SHARES 1,000 00	SOLD 12-17-01	21,103 79	18,762 10	2,341 69
	ACQUIRED 10-29-01			
LIBERTY PPTY TR SH BEN INT				
SHARES. 3,000 00	SOLD 12-20-01	87,714 37	85,327 50	2,386 87
	ACQUIRED 09-19-01			
LIBERTY PPTY TR SH BEN INT				
SHARES· 2,100.00	SOLD 12-21-01	61,107 95	59,729.25	1,378.70
	ACQUIRED 09-19-01			
<u>SUB-TOTAL</u>		14,312,037 37	14,462,523 32	150,485.95-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		14,312,037 37	14,462,523 32	150,485.95-

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>	<u>28% RATE GAIN/LOSS</u>
<u>LONG TERM CAPITAL GAINS AND LOSSES</u>					
AVALONBAY CMNTYS INC REIT	20X	3,539 20		3,539.20	
TAUBMAN CTRS INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
22

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>	<u>28% RATE GAIN/LOSS</u>
	20%	247 85		247.85	
ARCHSTONE-SMITH TR COM	20%	8,284 79		8,284 79	
AMLI RESIDENTIAL PPTYS TR SH BEN INT	20%	1,454 95		1,454 95	
*REORG ARCHSTONE CMNTYS TR SH BEN INT STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/29/01	20%	2,597 76		2,597 76	
ARDEN RLTY GROUP INC	20%	699.89		699.89	
ARDEN RLTY GROUP INC	20%	670 24		670 24	
AVALONBAY CMNTYS INC REIT	20%	3,539 20		3,539.20	
AVALONBAY CMNTYS INC REIT	20%	3,539 20		3,539.20	
EQUITY RESIDENTIAL EFF 5/15/02	20%	1,437 01		1,437 01	
EQUITY RESIDENTIAL EFF 5/15/02	20%	1,577 90		1,577 90	
EQUITY OFFICE PPTYS TR REIT	20%	9,628 72		9,628 72	
EQUITY OFFICE PPTYS TR REIT	20%	8,665 85		8,665 85	
EQUITY OFFICE PPTYS TR REIT					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
23

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>	<u>28% RATE GAIN/LOSS</u>
	20%	7,179 54		7,179 54	
HIGHWOODS PPTYS INC COM	20%	263.83		263 83	
MACK CALI RLTY CORP COM REIT	20%	3,484 81		3,484 81	
MACK CALI RLTY CORP COM REIT	20%	3,375 58		3,375 58	
POST PPTYS INC REIT	20%	1,787 67		1,787.67	
POST PPTYS INC REIT	20%	2,007 59		2,007 59	
PUBLIC STORAGE INC COM	20%	40.66		40.66	
SL GREEN RLTY CORP COM STK	20%	52 56		52 56	
SL GREEN RLTY CORP COM STK	20%	295 65		295 65	
SHURGUARD STORAGE CENTERS INC COMMON STOCK	20%	21 54		21 54	
SHURGUARD STORAGE CENTERS INC COMMON STOCK	20%	88.06		88 06	
TAUBMAN CTRS INC COM	20%	242 98		242.98	
TAUBMAN CTRS INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
24

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>	<u>28% RATE GAIN/LOSS</u>
	20%	218.49		218 49	
<u>SUB-TOTAL</u>		64,941 52	0.00	64,941 52	0.00
<u>CAPITAL GAIN DIVIDENDS</u>					
LIBERTY PPTY TR SH BEN INT	20%	570 69		570 69	
APARTMENT INVT & MGMT CO CL A	20%	1,867 32		1,867 32	
APARTMENT INVT & MGMT CO CL A	20%	2,302 56		2,302 56	
HIGHWOODS PPTYS INC COM	20%	11 47		11 47	
POST PPTYS INC REIT	20%	1,701 75		1,701 75	
POST PPTYS INC REIT	20%	1,911 08		1,911 08	
SIMON PPTY GROUP INC COM	20%	370 43		370 43	
SIMON PPTY GROUP INC COM	20%	960 79		960 79	
<u>SUB-TOTAL</u>		9,696.09	0 00	9,696 09	0 00
<u>TOTAL LONG TERM CAPITAL GAIN/LOSS-</u>		74,637 61	0 00	74,637 61	0 00

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

## LUMINA FOUNDATION SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
25

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
<u>GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1245,</u> <u>1250, 1252, 1254, 1255</u>				
<u>FORM 4797, PT III, SEC. 1250</u>				
AVALONBAY CMNTYS INC REIT		1,516 80		1,516 80
ARCHSTONE-SMITH TR COM		7,594 39		7,594 39
LIBERTY PPTY TR SH BEN INT		3,759 83		3,759 83
AMLI RESIDENTIAL PPTYS TR SH BEN INT		593 86		593 86
APARTMENT INVT & MGMT CO CL A		7,061 18		7,061 18
APARTMENT INVT & MGMT CO CL A		5,726 45		5,726 45
#REORG ARCHSTONE CMNTYS TR SH BEN INT STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/29/01		2,381 28		2,381 28
ARDEN RLTY GROUP INC		355 19		355 19
ARDEN RLTY GROUP INC		370 89		370 89
AVALONBAY CMNTYS INC REIT		1,516 80		1,516 80
AVALONBAY CMNTYS INC REIT		1,516 80		1,516 80
EQUITY RESIDENTIAL EFF 5/15/02		653 92		653 92
EQUITY RESIDENTIAL EFF 5/15/02		595 53		595 53
EQUITY OFFICE PPTYS TR REIT		1,106 36		1,106 36
EQUITY OFFICE PPTYS TR REIT				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
26

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
		1,483 76		1,483 76
EQUITY OFFICE PPTYS TR REIT		1,335 33		1,335.33
HIGHWOODS PPTYS INC COM		43.26		43 26
MACK CALI RLTY CORP COM REIT		704.00		704 00
MACK CALI RLTY CORP COM REIT		775 98		775 98
POST PPTYS INC REIT		4,029 22		4,029 22
POST PPTYS INC REIT		4,524 88		4,524 88
SIMON PPTY GROUP INC COM		259 30		259 30
SIMON PPTY GROUP INC COM		99 97		99 97
<u>SUB-TOTAL</u>		48,004 98	0.00	48,004 98
<u>TOTAL GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS</u>		48,004.98	0 00	48,004 98
<u>1245, 1250, 1252, 1254, 1255</u>				

END OF SALES SCHEDULE



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09663  
SS870 AAB

LUMINA FOUNDATION  
SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
27

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	150,485 95-
TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	150,485 95-

### LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 %	74,637 61
NET LONG TERM CAPITAL GAINS AND LOSSES - 28 %	0 00
SUB TOTAL LONG TERM GAINS AND LOSSES	74,637 61
TOTAL LONG TERM CAPITAL GAINS AND LOSSES	74,637 61

# FINAL

## The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
MICROSEMI CORP COM				
SHARES 400 00	SOLD 05-18-01 ACQUIRED 05-16-01	21,927 02	19,084 00	2,843.02
MAXTOR CORP COM NEW				
SHARES 5,500 00	SOLD 05-21-01 ACQUIRED 05-16-01	36,747 01	38,658 40	1,911 39-
MAXTOR CORP COM NEW				
SHARES 2,200 00	SOLD 05-22-01 ACQUIRED 05-16-01	13,905 07	15,463 36	1,558 29-
MAXTOR CORP COM NEW				
SHARES 700 00	SOLD 05-23-01 ACQUIRED 05-16-01	4,631.53	4,920 16	288.63-
ARCH COAL INC COM				
SHARES 1,300.00	SOLD 05-24-01 ACQUIRED 05-16-01	43,269 44	45,629 22	2,359 78-
ARCH COAL INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES 1,300.00	SOLD 05-24-01	43,010 23	45,629 22	2,618 99-
	ACQUIRED 05-16-01			
MAXTOR CORP COM NEW				
SHARES: 600.00	SOLD 05-24-01	4,089 88	4,217.28	127 40-
	ACQUIRED 05-16-01			
###REORG INFORMIX CORP N/C TO ASCENTIAL SOFTWARE 2028326 EFF 7/3/01				
SHARES: 5,000 00	SOLD 05-25-01	24,967 66	24,929 00	38 66
	ACQUIRED 05-16-01			
LENNAR CORP COMMON STOCK \$ 10 PAR				
SHARES: 2,200 00	SOLD 05-25-01	79,833 57	94,013 92	14,180 35-
	ACQUIRED 05-16-01			
MAXTOR CORP COM NEW				
SHARES: 1,400 00	SOLD 05-25-01	9,541 65	9,840 32	298 67-
	ACQUIRED 05-16-01			
THERMA-WAVE INC COM STOCK				
SHARES: 300 00	SOLD 05-25-01	5,076 70	5,220 00	143.30-
	ACQUIRED 05-16-01			
###REORG INFORMIX CORP N/C TO ASCENTIAL SOFTWARE 2028326 EFF 7/3/01				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
3

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 14,700 00	SOLD 05-29-01	71,145 62	73,291 26	2,145 64-
	ACQUIRED 05-16-01			
MAXTOR CORP COM NEW				
SHARES 5,100.00	SOLD 05-29-01	32,322 20	35,846 88	3,524.68-
	ACQUIRED 05-16-01			
THERMA-WAVE INC COM STOCK				
SHARES: 750.00	SOLD 05-29-01	11,650 26	13,050 00	1,399 74-
	ACQUIRED 05-16-01			
SWIFT ENERGY CO COM				
SHARES 900 00	SOLD 05-30-01	29,581 74	31,633 56	2,051 82-
	ACQUIRED 05-16-01			
#REORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTHROP GRUMAN CORP 2666351 EFF 1/18/02				
SHARES 900 00	SOLD 06-01-01	57,325 29	57,728 16	402.87-
	ACQUIRED 05-16-01			
ALLIANT TECHSYSTEMS INC COM				
SHARES. 300.00	SOLD 06-04-01	29,039.30	29,022.24	17.06
	ACQUIRED 05-16-01			
THERMA-WAVE INC COM STOCK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	400 00	SOLD	06-04-01	6,085 79	6,960 00	874 21-
		ACQUIRED	05-16-01			
ARCH COAL INC COM						
SHARES	1,000 00	SOLD	06-06-01	26,574 11	35,099 40	8,525.29-
		ACQUIRED	05-16-01			
#REORG BANCWEST CORP COM CASH MERGER EFF 12/20/01						
SHARES	5,900 00	SOLD	06-06-01	202,422 24	203,255.00	832 76-
		ACQUIRED	05-16-01			
RARE HOSPITALITY INTL INC COM						
SHARES	5,300.00	SOLD	06-06-01	109,080 43	142,717 34	33,636 91-
		ACQUIRED	05-16-01			
ARCH COAL INC COM						
SHARES	600 00	SOLD	06-07-01	16,174.01	21,059 64	4,885 63-
		ACQUIRED	05-16-01			
THERMA-WAVE INC COM STOCK						
SHARES	700 00	SOLD	06-07-01	11,348 93	12,180 00	831 07-
		ACQUIRED	05-16-01			
AVNET, INC , COMMON STOCK, \$1 PAR						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
5

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	870 00	SOLD	06-08-01	22,015 26	21,748 70	266 56
		ACQUIRED	05-16-01			
ARCH COAL INC COM						
SHARES:	1,100 00	SOLD	06-08-01	29,754 00	38,609 34	8,855.34-
		ACQUIRED	05-16-01			
ARDEN RLTY GROUP INC						
SHARES	550 00	SOLD	06-08-01	13,964 03	13,385 62	578 41
		ACQUIRED	05-16-01			
AVNET, INC , COMMON STOCK, \$1 PAR						
SHARES:	870 00	SOLD	06-08-01	22,015 26	21,748 70	266 56
		ACQUIRED	05-16-01			
EQUITABLE RES INC COM						
SHARES	800 00	SOLD	06-08-01	55,839 25	63,452.48	7,613 23-
		ACQUIRED	05-16-01			
GENERAL GROWTH PPTYS INC COM						
SHARES:	300 00	SOLD	06-08-01	11,132 98	11,054 73	78 25
		ACQUIRED	05-16-01			
MDU RES GROUP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,200 00 SOLD 06-08-01	05-16-01	41,777 92	46,149 84	4,371.92-
ACQUIRED				
#REORG CE SMITH RESIDENTIAL RLTY STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/31/01				
SHARES 570 00 SOLD 06-08-01	05-16-01	27,787 60	26,445 83	1,341 77
ACQUIRED				
#REORG CE SMITH RESIDENTIAL RLTY STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/31/01				
SHARES: 900 00 SOLD 06-08-01	05-16-01	43,875 15	41,756 58	2,118 57
ACQUIRED				
#REORG CE SMITH RESIDENTIAL RLTY STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/31/01				
SHARES 1,430.00 SOLD 06-11-01	05-16-01	69,695.87	66,346 57	3,349 30
ACQUIRED				
AGCO CORP COMMON STOCK				
SHARES: 3,100 00 SOLD 06-12-01	05-16-01	26,255 50	25,450 07	805 43
ACQUIRED				
ARCH COAL INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
7

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 200 00 SOLD 06-12-01 ACQUIRED 05-16-01		5,554 25	7,019 88	1,465 63-
ASTORIA FINL CORP COMMON STOCK				
SHARES: 400.00 SOLD 06-12-01 ACQUIRED 05-16-01		22,615 24	22,892 08	276 84-
#REORG/BERGEN BRUNSWIG CORP CL A STK MERGER TO AMERISOURCE BERGEN CORP SEC# 2018817 EFF 8/29/01				
SHARES 1,000 00 SOLD 06-12-01 ACQUIRED 05-16-01		20,039 33	18,399 00	1,640 33
BRUNSWICK CORP , COMMON STOCK NO PAR				
SHARES: 1,100.00 SOLD 06-12-01 ACQUIRED 05-16-01		26,805 22	25,249 62	1,555 60
CABOT CORP , COMMON STOCK, \$1 PAR				
SHARES 400 00 SOLD 06-12-01 ACQUIRED 05-16-01		15,095 81	14,837 64	258.17
COLONIAL BANCGROUP INC COMMON				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
8

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	2,000 00	SOLD 06-12-01 ACQUIRED 05-16-01	25,464 94	25,447.20	17.74
COOPER COS INC COM NEW					
SHARES	600 00	SOLD 06-12-01 ACQUIRED 05-16-01	28,802 21	25,972 08	2,830 13
DIME CMNTY BANCORP INC COM					
SHARES	300 00	SOLD 06-12-01 ACQUIRED 05-16-01	8,790 57	8,951 49	160 92-
EQUITABLE RES INC COM					
SHARES	400 00	SOLD 06-12-01 ACQUIRED 05-16-01	14,149.76	15,863.12	1,713 36-
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907					
SHARES	300 00	SOLD 06-12-01 ACQUIRED 05-16-01	21,184 39	20,006 58	1,177 81
FAIRCHILD SEMICONDUCTOR INTL INC CL A					
SHARES	1,100 00	SOLD 06-12-01 ACQUIRED 05-16-01	23,762 17	21,101.63	2,660 54
FIRST HEALTH GROUP CORP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
9

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	400 00	SOLD	06-12-01	19,270 43	20,958 68	1,688 25-
		ACQUIRED	05-16-01			
FIRST INDL RLTY TR INC COM						
SHARES:	100 00	SOLD	06-12-01	3,210 25	3,112 46	97 79
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES	900 00	SOLD	06-12-01	26,065 56	25,083.99	981 57
		ACQUIRED	05-16-01			
HAWAIIAN ELEC INDS INC COM						
SHARES	100 00	SOLD	06-12-01	3,800 98	3,646 24	154 74
		ACQUIRED	05-16-01			
ISHARES TR RUSSELL 2000 INDEX FD						
UNITS:	6,950 00	SOLD	06-12-01	700,790 31	701,672.00	881.69-
		ACQUIRED	05-18-01			
MDU RES GROUP INC COM						
SHARES:	300.00	SOLD	06-12-01	10,458 34	11,537 46	1,079 12-
		ACQUIRED	05-16-01			
MICROSEMI CORP COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
10

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,700 00	SOLD 06-12-01 ACQUIRED 05-16-01	102,519 67	81,107.00	21,412 67
#REORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTHROP GRUMAN CORP 2666351 EFF 1/18/02				
SHARES 600 00	SOLD 06-12-01 ACQUIRED 05-16-01	38,541 75	38,485 44	56 31
PRECISION CASTPARTS CORP COM				
SHARES 100.00	SOLD 06-12-01 ACQUIRED 05-16-01	4,501 84	4,423 47	78 37
RADIAN GROUP INC COM				
SHARES: 200 00	SOLD 06-12-01 ACQUIRED 05-16-01	17,202 28	16,845 68	356 68
R G S ENERGY GROUP INC COM				
SHARES 1,400 00	SOLD 06-12-01 ACQUIRED 05-16-01	52,590 78	51,775 50	815 28
SUMMIT PPTY INC COMMON STOCK				
SHARES. 200.00	SOLD 06-12-01 ACQUIRED 05-16-01	5,092 89	4,817 90	274.99
THERMA-WAVE INC COM STOCK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
11

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES·	550 00	SOLD	06-12-01	8,930.93	9,570.00	639 07-
		ACQUIRED	05-16-01			
VALERO ENERGY CORP COM STK NEW						
SHARES	200.00	SOLD	06-12-01	8,927 70	9,804 86	877 16-
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES·	300 00	SOLD	06-12-01	7,806 06	7,511 01	295 05
		ACQUIRED	05-16-01			
#REORG WEBB CORP DEL STK MERGER TO PULTE HOMES INC 2752339 EFF 7/31/01						
SHARES	200 00	SOLD	06-12-01	7,477 75	7,944 80	467 05-
		ACQUIRED	05-16-01			
VALERO ENERGY CORP COM STK NEW						
SHARES	2,100 00	SOLD	06-13-01	88,918 38	102,951 03	14,032 65-
		ACQUIRED	05-16-01			
MSC SOFTWARE CORP COM						
SHARES:	750 00	SOLD	06-15-01	13,647 52	12,754 50	893 02
		ACQUIRED	05-16-01			
#REORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTHROP GRUMAN CORP 2666351 EFF 1/18/02						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
12

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,000 00	SOLD 06-15-01 ACQUIRED 05-16-01	62,479 91	64,142.40	1,662 49-
MSC SOFTWARE CORP COM				
SHARES 250 00	SOLD 06-18-01 ACQUIRED 05-16-01	4,549 84	4,251.50	298 34
#REORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTHROP GRUMAN CORP 2666351 EFF 1/18/02				
SHARES: 400 00	SOLD 06-18-01 ACQUIRED 05-16-01	25,125 16	25,656 96	531 80-
PRECISION CASTPARTS CORP COM				
SHARES 700 00	SOLD 06-18-01 ACQUIRED 05-16-01	29,091.02	30,964.29	1,873.27-
RADIAN GROUP INC COM				
SHARES 1,800 00	SOLD 06-18-01 ACQUIRED 05-16-01	149,309 15	151,610 40	2,301 25-
PRECISION CASTPARTS CORP COM				
SHARES: 450.00	SOLD 06-19-01 ACQUIRED 05-16-01	18,427 42	19,905.61	1,478 19-
#REORG/BERGEN BRUNSWIG CORP CL A STK MERGER TO AMERISOURCE BERGEN CORP SEC# 2018817 EFF 8/29/01				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
13

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 1,200 00	SOLD 06-20-01 ACQUIRED 05-16-01	25,923 21	22,078 80	3,844.41
MSC SOFTWARE CORP COM				
SHARES. 200 00	SOLD 06-20-01 ACQUIRED 05-16-01	3,592 05	3,401 20	190 85
PRECISION CASTPARTS CORP COM				
SHARES: 3,450 00	SOLD 06-20-01 ACQUIRED 05-16-01	142,724 49	152,609 72	9,885 23-
R G S ENERGY GROUP INC COM				
SHARES 50 00	SOLD 06-20-01 ACQUIRED 05-16-01	1,869.43	1,849.12	20.31
R G S ENERGY GROUP INC COM				
SHARES 1,500 00	SOLD 06-21-01 ACQUIRED 05-16-01	55,467 54	55,473.75	6.21-
AVNET, INC , COMMON STOCK, \$1 PAR				
SHARES 4,785 00	SOLD 06-21-01 ACQUIRED 05-16-01	98,896 90	119,617 85	20,720 95-
#REORG/BERGEN BRUNSWIG CORP CL A STK MERGER TO AMERISOURCE BERGEN CORP SEC# 2018817 EFF 8/29/01				

# The Northern Trust Company

50 South LaSalle Street Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
14

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	6,800 00	SOLD	06-21-01	149,415 48	125,113 20	24,302 28
		ACQUIRED	05-16-01			
BELDEN INC COM						
SHARES	1,400 00	SOLD	06-22-01	33,412 40	32,651 50	760 90
		ACQUIRED	05-16-01			
BELDEN INC COM						
SHARES	15 00	SOLD	06-22-01	379 56	349 84	29 72
		ACQUIRED	05-16-01			
CABOT CORP , COMMON STOCK, \$1 PAR						
SHARES.	1,000.00	SOLD	06-22-01	36,546.57	37,094 10	547.53-
		ACQUIRED	05-16-01			
COLONIAL BANCGROUP INC COMMON						
SHARES:	4,100.00	SOLD	06-22-01	58,005.67	52,166 76	5,838 91
		ACQUIRED	05-16-01			
MSC SOFTWARE CORP COM						
SHARES	1,000 00	SOLD	06-22-01	16,836 93	17,006 00	169 07-
		ACQUIRED	05-16-01			
OWENS & MINOR INC NEW COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
15

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	2,100 00	SOLD	06-22-01	38,778 56	41,333 46	2,554 90-
		ACQUIRED	05-16-01			
R G S ENERGY GROUP INC COM						
SHARES	600 00	SOLD	06-22-01	22,182.27	22,189 50	7.23-
		ACQUIRED	05-16-01			
CHEMFIRST INC COM						
SHARES	300 00	SOLD	06-25-01	7,291 25	8,145.30	854 05-
		ACQUIRED	05-16-01			
OWENS & MINOR INC NEW COM						
SHARES	500.00	SOLD	06-25-01	8,933.90	9,841.30	907 40-
		ACQUIRED	05-16-01			
BELDEN INC COM						
SHARES.	610 00	SOLD	06-25-01	14,395 51	14,226 72	168 79
		ACQUIRED	05-16-01			
BELDEN INC COM						
SHARES	675 00	SOLD	06-25-01	15,659 47	15,742 69	83 22-
		ACQUIRED	05-16-01			
CABOT CORP , COMMON STOCK, \$1 PAR						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
16

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	06-25-01	10,943 69	11,128 23	184 54-
		ACQUIRED	05-16-01			
COLONIAL BANCGROUP INC COMMON						
SHARES	5,200 00	SOLD	06-25-01	73,023.91	66,162.72	6,861.19
		ACQUIRED	05-16-01			
COLONIAL BANCGROUP INC COMMON						
SHARES	600 00	SOLD	06-25-01	8,538 31	7,634 16	904 15
		ACQUIRED	05-16-01			
MSC SOFTWARE CORP COM						
SHARES	550 00	SOLD	06-25-01	9,374 98	9,353 30	21 68
		ACQUIRED	05-16-01			
R G S ENERGY GROUP INC COM						
SHARES	900 00	SOLD	06-25-01	33,264 41	33,284 25	19 84-
		ACQUIRED	05-16-01			
CABOT CORP., COMMON STOCK, \$1 PAR						
SHARES	200 00	SOLD	06-26-01	7,187.76	7,418 82	231.06-
		ACQUIRED	05-16-01			
COLONIAL BANCGROUP INC COMMON						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
17

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	900 00	SOLD 06-26-01 ACQUIRED 05-16-01	12,510.21	11,451 24	1,058 97
R G S ENERGY GROUP INC COM					
SHARES	1,150 00	SOLD 06-26-01 ACQUIRED 05-16-01	42,689 45	42,529.88	159 57
BRUNSWICK CORP , COMMON STOCK NO PAR					
SHARES	3,000.00	SOLD 06-27-01 ACQUIRED 05-16-01	71,137 82	68,862.60	2,275 22
COLONIAL BANCGROUP INC COMMON					
SHARES	3,300.00	SOLD 06-27-01 ACQUIRED 05-16-01	45,955 25	41,987 88	3,967 37
CONSTELLATION BRANDS INC CL A					
SHARES	1,200 00	SOLD 06-27-01 ACQUIRED 05-16-01	45,907 70	43,893 36	2,014 34
MSC SOFTWARE CORP COM					
SHARES	450 00	SOLD 06-27-01 ACQUIRED 05-16-01	7,649 74	7,652 70	2 96-
COLONIAL BANCGROUP INC COMMON					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
18

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,300 00	SOLD 06-28-01 ACQUIRED 05-16-01	18,155 19	16,540.68	1,614.51
CONSTELLATION BRANDS INC CL A					
SHARES:	100.00	SOLD 06-28-01 ACQUIRED 05-16-01	3,868 87	3,657.78	211 09
FIRST HEALTH GROUP CORP COM					
SHARES	700 00	SOLD 06-28-01 ACQUIRED 05-16-01	17,676 37	18,338 85	662 48-
MSC SOFTWARE CORP COM					
SHARES.	1,600 00	SOLD 06-28-01 ACQUIRED 05-16-01	29,630 20	27,209 60	2,420.60
MSC SOFTWARE CORP COM					
SHARES:	600 00	SOLD 06-28-01 ACQUIRED 05-16-01	11,069 63	10,203 60	866 03
OWENS & MINOR INC NEW COM					
SHARES	250 00	SOLD 06-28-01 ACQUIRED 06-15-01	4,834.83	4,920 65	85.82-
RENT-WAY INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
19

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	2,300 00	SOLD	06-28-01	22,539 24	14,133 50	8,405 74
		ACQUIRED	05-16-01			
BELDEN INC COM						
SHARES	1,000 00	SOLD	06-29-01	26,730 80	23,322 50	3,408 30
		ACQUIRED	05-16-01			
CHEMFIRST INC COM						
SHARES	240 00	SOLD	06-29-01	6,225 39	6,516 24	290 85-
		ACQUIRED	05-16-01			
COLONIAL BANCGROUP INC COMMON						
SHARES	1,100 00	SOLD	06-29-01	15,344 48	13,995 96	1,348 52
		ACQUIRED	05-16-01			
MSC SOFTWARE CORP COM						
SHARES.	425 00	SOLD	06-29-01	7,924 24	7,227 55	696 69
		ACQUIRED	05-16-01			
SHARES.	1,750 00	SOLD	06-29-01	32,629 24	30,392 43	2,236 81
		ACQUIRED	05-17-01			
SHARES:	325 00	SOLD	06-29-01	6,059 71	6,186 80	127 09-
		ACQUIRED	06-12-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
20

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,025 00	SOLD	06-29-01	19,111 41	20,043 36	931 95-
	ACQUIRED	06-13-01			
MSC SOFTWARE CORP COM					
SHARES: 675.00	SOLD	06-29-01	12,649 07	11,479 05	1,170 02
	ACQUIRED	05-16-01			
OWENS & MINOR INC NEW COM					
SHARES: 800 00	SOLD	06-29-01	15,209 09	15,746 08	536.99-
	ACQUIRED	05-16-01			
RENT-WAY INC COM					
SHARES: 4,550 00	SOLD	06-29-01	47,657 38	27,959 75	19,697 63
	ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM					
SHARES 400 00	SOLD	07-02-01	5,599 81	3,902 04	1,697 77
	ACQUIRED	05-16-01			
OWENS & MINOR INC NEW COM					
SHARES: 200 00	SOLD	07-02-01	3,788 23	3,936 52	148 29-
	ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
21

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	150 00	SOLD	07-03-01	2,099 93	1,463 26	636 67
		ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM						
SHARES	275 00	SOLD	07-05-01	3,855 37	2,682 65	1,172 72
		ACQUIRED	05-16-01			
THERMA-WAVE INC COM STOCK						
SHARES.	3,150 00	SOLD	07-05-01	58,173 51	54,810 00	3,363 51
		ACQUIRED	05-16-01			
HELMERICH & PAYNE INC COM						
SHARES.	900 00	SOLD	07-06-01	28,164 19	41,110 47	12,946 28-
		ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM						
SHARES	50 00	SOLD	07-06-01	699 97	487 76	212 21
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						
SHARES	200 00	SOLD	07-06-01	8,509 71	8,469 44	40 27
		ACQUIRED	05-16-01			
COOPER COS INC COM NEW						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
22

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	07-09-01	14,785 93	12,986 04	1,799.89
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						
SHARES	300 00	SOLD	07-09-01	12,780 32	12,704 16	76 16
		ACQUIRED	05-16-01			
WOLVERINE WORLD WIDE INC COM						
SHARES	200 00	SOLD	07-09-01	3,107 19	3,539 94	432 75-
		ACQUIRED	05-16-01			
WOLVERINE WORLD WIDE INC COM						
SHARES	400 00	SOLD	07-09-01	6,271.55	7,079 88	808.33-
		ACQUIRED	05-16-01			
COOPER COS INC COM NEW						
SHARES	400 00	SOLD	07-10-01	19,594.98	17,314.72	2,280.26
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						
SHARES	200 00	SOLD	07-10-01	8,503 59	8,469 44	34 15
		ACQUIRED	05-16-01			
WOLVERINE WORLD WIDE INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
23

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES· 600.00	SOLD	07-10-01	9,207 05	10,619 82	1,412 77-
	ACQUIRED	05-16-01			
ARKANSAS BEST CORP DEL COM					
SHARES 1,900 00	SOLD	07-11-01	43,164.66	41,366.42	1,798.24
	ACQUIRED	05-16-01			
COOPER COS INC COM NEW					
SHARES: 200 00	SOLD	07-11-01	9,653.89	8,657.36	996 53
	ACQUIRED	05-16-01			
OWENS & MINOR INC NEW COM					
SHARES 300 00	SOLD	07-11-01	5,677.82	5,904 78	226 96-
	ACQUIRED	05-16-01			
WOLVERINE WORLD WIDE INC COM					
SHARES 1,700 00	SOLD	07-11-01	27,381 49	30,089.49	2,708 00-
	ACQUIRED	05-16-01			
OWENS & MINOR INC NEW COM					
SHARES. 350.00	SOLD	07-12-01	6,628.77	6,888 91	260 14-
	ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM					



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
24

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,350.00	SOLD	07-12-01	38,081 42	30,364 47	7,716.95
		ACQUIRED	05-16-01			
PERFORMANCE FOOD GROUP CO COM						
SHARES	1,100 00	SOLD	07-13-01	32,891 10	29,998 87	2,892 23
		ACQUIRED	05-16-01			
PERFORMANCE FOOD GROUP CO COM						
SHARES	350 00	SOLD	07-16-01	10,692 14	9,545 09	1,147 05
		ACQUIRED	05-16-01			
AGCO CORP COMMON STOCK						
SHARES	1,500 00	SOLD	07-17-01	14,372 51	12,314.55	2,057 96
		ACQUIRED	05-16-01			
#REORG BROOKS AUTO INC NAME CHNG TO BROOKS PRI AUTOMATION 1142E102 EFF 5/14/02						
SHARES	400 00	SOLD	07-17-01	17,663 41	15,978.68	1,684 73
		ACQUIRED	07-17-01			
AGCO CORP COMMON STOCK						
SHARES	1,200 00	SOLD	07-18-01	11,320 06	9,851 64	1,468.42
		ACQUIRED	05-16-01			
AGCO CORP COMMON STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
25

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES·	2,100 00	SOLD	07-19-01	19,752 35	17,240.37	2,511.98
		ACQUIRED	05-16-01			
PACKAGING CORP AMER COM ISIN US6951561090						
SHARES·	2,595.00	SOLD	07-19-01	47,355.60	40,929.12	6,426 48
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES	200 00	SOLD	07-19-01	9,187.95	8,904 70	283.25
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES·	250 00	SOLD	07-20-01	11,447.69	11,130.87	316 82
		ACQUIRED	05-16-01			
BORG WARNER INC COM						
SHARES·	600 00	SOLD	07-23-01	30,125 35	26,927 22	3,198 13
		ACQUIRED	05-16-01			
DIME CMNTY BANCORP INC COM						
SHARES·	50 00	SOLD	07-23-01	1,849 93	1,491 91	358 02
		ACQUIRED	05-16-01			
FPIC INS GROUP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
26

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	700 00	SOLD	07-23-01	10,184 66	8,115 73	2,068 93
		ACQUIRED	05-16-01			
LEAR CORP COM STK PAR \$0 01						
SHARES	450 00	SOLD	07-23-01	17,716 08	16,294 50	1,421 58
		ACQUIRED	05-16-01			
PERFORMANCE FOOD GROUP CO COM						
SHARES	300.00	SOLD	07-23-01	9,206 72	8,181 51	1,025 21
		ACQUIRED	05-16-01			
RYLAND GROUP, INC , COMMON STOCK, \$1 PAR						
SHARES	350 00	SOLD	07-23-01	21,127.11	17,458.14	3,668.97
		ACQUIRED	05-16-01			
BORG WARNER INC COM						
SHARES:	300 00	SOLD	07-24-01	14,511 98	13,463 61	1,048 37
		ACQUIRED	05-16-01			
DIME CMNTY BANCORP INC COM						
SHARES:	200.00	SOLD	07-24-01	7,334.23	5,967 66	1,366 57
		ACQUIRED	05-16-01			
PERFORMANCE FOOD GROUP CO COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
27

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	250 00	SOLD	07-24-01	7,542 24	6,817 93	724 31
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES:	75 00	SOLD	07-24-01	3,380 13	3,339 26	40 87
		ACQUIRED	05-16-01			
BRUNSWICK CORP , COMMON STOCK NO PAR						
SHARES:	2,000 00	SOLD	07-25-01	41,825 20	45,908.40	4,083 20-
		ACQUIRED	05-16-01			
LAFARGE NORTH AMER INC						
SHARES	1,400 00	SOLD	07-25-01	45,231 78	46,287 78	1,056 00-
		ACQUIRED	05-16-01			
PACKAGING CORP AMER COM ISIN US6951561090						
SHARES	2,045 00	SOLD	07-25-01	37,708 94	32,254.35	5,454 59
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES:	575.00	SOLD	07-25-01	25,717 68	25,601 01	116 67
		ACQUIRED	05-16-01			
BELDEN INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
28

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	2,000 00	SOLD	07-26-01	47,998 39	46,645 00	1,353 39
		ACQUIRED	05-16-01			
SHARES	200.00	SOLD	07-26-01	4,799 84	5,239 66	439 82-
		ACQUIRED	06-12-01			
SHARES	500.00	SOLD	07-26-01	11,999 60	13,019 95	1,020 35-
		ACQUIRED	06-13-01			
SHARES	300 00	SOLD	07-26-01	7,199 76	7,944 00	744 24-
		ACQUIRED	07-18-01			
BELDEN INC COM						
SHARES:	2,000 00	SOLD	07-26-01	47,998 39	46,645 00	1,353 39
		ACQUIRED	05-16-01			
LAFARGE NORTH AMER INC						
SHARES	800.00	SOLD	07-26-01	25,642 82	26,450.16	807.34-
		ACQUIRED	05-16-01			
FPIC INS GROUP INC COM						
SHARES	20 00	SOLD	07-27-01	289 99	231 88	58 11
		ACQUIRED	05-16-01			
FIRST INDL RLTY TR INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
29

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES·	1,200 00	SOLD	07-27-01	38,056 00	37,187 76	868 24
		ACQUIRED	05-16-01			
FIRST INDL RLTY TR INC COM						
SHARES:	1,500 00	SOLD	07-27-01	47,398 41	46,484.70	913.71
		ACQUIRED	05-16-01			
FIRST INDL RLTY TR INC COM						
SHARES	800 00	SOLD	07-30-01	25,190.35	24,791 84	398 51
		ACQUIRED	05-16-01			
FIRST INDL RLTY TR INC COM						
SHARES·	400.00	SOLD	07-31-01	12,574 02	12,395 92	178.10
		ACQUIRED	05-16-01			
MACDERMID INC COM						
SHARES:	100 00	SOLD	08-01-01	1,642 70	1,731.00	88.30-
		ACQUIRED	06-22-01			
MOHAWK INDS INC COMMON STOCK						
SHARES	800 00	SOLD	08-01-01	35,204 26	23,993 28	11,210 98
		ACQUIRED	05-16-01			
BORG WARNER INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
30

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	600 00	SOLD	08-02-01	31,440 03	26,927 22	4,512 81
		ACQUIRED	05-16-01			
BORG WARNER INC COM						
SHARES	200.00	SOLD	08-02-01	10,507 64	8,975 74	1,531.90
		ACQUIRED	05-16-01			
LEAR CORP COM STK PAR \$0 01						
SHARES	400 00	SOLD	08-02-01	15,932 54	14,484.00	1,448 54
		ACQUIRED	05-16-01			
MACDERMID INC COM						
SHARES	400 00	SOLD	08-02-01	6,597 01	6,924.00	326 99-
		ACQUIRED	06-22-01			
DIME CMNTY BANCORP INC COM						
SHARES	400 00	SOLD	08-06-01	15,244 97	11,935 32	3,309 65
		ACQUIRED	05-16-01			
ZALE CORP NEW COM STK						
SHARES	1,600 00	SOLD	08-06-01	50,884.22	51,025 28	141 06-
		ACQUIRED	05-16-01			
PULTE HOMES INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
31

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	900.00	SOLD	08-07-01	32,356 97	39,990 60	7,633 63-
		ACQUIRED	05-16-01			
ZALE CORP NEW COM STK						
SHARES	1,000 00	SOLD	08-07-01	31,081.96	31,890 80	808 84-
		ACQUIRED	05-16-01			
SHARES	800 00	SOLD	08-07-01	24,865 56	26,580 24	1,714 68-
		ACQUIRED	06-12-01			
SHARES	100 00	SOLD	08-07-01	3,108 20	3,365.15	256 95-
		ACQUIRED	06-26-01			
PULTE HOMES INC COM						
SHARES	0 80	SOLD	08-08-01	29 99	35 51	5 52-
		ACQUIRED	05-16-01			
PULTE HOMES INC COM						
SHARES	700 00	SOLD	08-08-01	25,681 79	31,103.84	5,422 05-
		ACQUIRED	05-16-01			
RYLAND GROUP, INC , COMMON STOCK, \$1 PAR						
SHARES	1,950 00	SOLD	08-08-01	102,413 70	97,266 78	5,146 92
		ACQUIRED	05-16-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
32

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	149 00	SOLD 08-08-01 ACQUIRED 06-12-01	7,825 45	6,910 61	914.84
SHARES	351 00	SOLD 08-08-01 ACQUIRED 06-13-01	18,434 47	16,655 90	1,778 57
SHARES	100 00	SOLD 08-08-01 ACQUIRED 06-26-01	5,251 98	4,920 02	331 96
SHARES	50 00	SOLD 08-08-01 ACQUIRED 06-28-01	2,626 00	2,679 27	53 27-
SHARES	50 00	SOLD 08-08-01 ACQUIRED 06-29-01	2,625 99	2,553.49	72 50
SHARES.	200 00	SOLD 08-08-01 ACQUIRED 07-18-01	10,503 97	11,827.14	1,323 17-
ZALE CORP NEW COM STK					
SHARES	50.00	SOLD 08-08-01 ACQUIRED 06-26-01	1,585 59	1,682 58	96 99-
SHARES	75 00	SOLD 08-08-01 ACQUIRED 06-28-01	2,378 38	2,552 37	173 99-
SHARES.	50 00	SOLD 08-08-01 ACQUIRED 06-29-01	1,585 58	1,706 73	121 15-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
33

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	25.00	SOLD	08-08-01	792 79	869.32	76 53-
		ACQUIRED	07-02-01			
SHARES	200 00	SOLD	08-08-01	6,342 35	6,772.00	429 65-
		ACQUIRED	07-18-01			
PULTE HOMES INC COM						
SHARES	8.40	SOLD	08-09-01	301 89	373 25	71.36-
		ACQUIRED	05-16-01			
SHARES	134 10	SOLD	08-09-01	4,819 39	5,931 68	1,112.29-
		ACQUIRED	06-26-01			
SHARES	67 05	SOLD	08-09-01	2,409 69	2,965 22	555.53-
		ACQUIRED	06-28-01			
SHARES	44 70	SOLD	08-09-01	1,606 47	1,943 23	336 76-
		ACQUIRED	06-29-01			
SHARES	22.35	SOLD	08-09-01	803 23	973 43	170 20-
		ACQUIRED	07-02-01			
SHARES	89.40	SOLD	08-09-01	3,212 93	3,974 00	761 07-
		ACQUIRED	07-18-01			
DIME CMNTY BANCORP INC COM						
SHARES	100 00	SOLD	08-14-01	4,229 85	2,983 83	1,246 02
		ACQUIRED	05-16-01			
PACKAGING CORP AMER COM ISIN US6951561090						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
34

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,900 00	SOLD	08-15-01	38,724 12	29,967 37	8,756 75
		ACQUIRED	05-16-01			
BORG WARNER INC COM						
SHARES.	850.00	SOLD	08-16-01	45,241 27	38,146 89	7,094 38
		ACQUIRED	05-16-01			
DIME CMNTY BANCORP INC COM						
SHARES	600 00	SOLD	08-16-01	25,079 35	17,902 98	7,176 37
		ACQUIRED	05-16-01			
DIME CMNTY BANCORP INC COM						
SHARES	100 00	SOLD	08-17-01	4,244 85	2,983 83	1,261 02
		ACQUIRED	05-16-01			
RUBY TUESDAY INC COM						
SHARES	400 00	SOLD	08-17-01	7,514 46	6,691 40	823 06
		ACQUIRED	05-16-01			
BORG WARNER INC COM						
SHARES	300 00	SOLD	08-20-01	14,110 02	13,463 61	646 41
		ACQUIRED	05-16-01			
BORG WARNER INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
35

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	500 00	SOLD	08-20-01	23,728 40	22,439 35	1,289 05
		ACQUIRED	05-16-01			
DIME CMNTY BANCORP INC COM						
SHARES.	250 00	SOLD	08-20-01	10,749 64	7,459 58	3,290 06
		ACQUIRED	05-16-01			
LEAR CORP COM STK PAR \$0 01						
SHARES	2,250 00	SOLD	08-20-01	78,237 98	81,472 50	3,234 52-
		ACQUIRED	05-16-01			
RUBY TUESDAY INC COM						
SHARES:	1,300 00	SOLD	08-20-01	24,258 74	21,747.05	2,511 69
		ACQUIRED	05-16-01			
TRIAD GTY INC						
SHARES	400 00	SOLD	08-20-01	15,396.44	13,960 76	1,435 68
		ACQUIRED	05-16-01			
TRIAD GTY INC						
SHARES	50 00	SOLD	08-20-01	1,912.43	1,745 09	167.34
		ACQUIRED	05-16-01			
DIME CMNTY BANCORP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
36

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,000 00	SOLD	08-21-01	43,057 26	29,838 30	13,218 96
	ACQUIRED	05-16-01			
FPIC INS GROUP INC COM					
SHARES: 700 00	SOLD	08-21-01	10,184.66	8,115 73	2,068 93
	ACQUIRED	05-16-01			
FPIC INS GROUP INC COM					
SHARES 730 00	SOLD	08-21-01	10,621 14	8,463 55	2,157.59
	ACQUIRED	05-16-01			
MOHAWK INDS INC COMMON STOCK					
SHARES: 1,900.00	SOLD	08-21-01	79,414 49	56,984 04	22,430 45
	ACQUIRED	05-16-01			
RENT-WAY INC COM					
SHARES 700 00	SOLD	08-21-01	4,864 83	4,301 50	563.33
	ACQUIRED	05-16-01			
RUBY TUESDAY INC COM					
SHARES: 2,800.00	SOLD	08-21-01	54,542 17	46,839 80	7,702.37
	ACQUIRED	05-16-01			
TRIAD GTY INC					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
37

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	200.00	SOLD	08-21-01	7,685 22	6,980.38	704.84
		ACQUIRED	05-16-01			
TRIAD GTY INC						
SHARES	300 00	SOLD	08-21-01	11,549 61	10,470 57	1,079 04
		ACQUIRED	05-16-01			
ARGOSY GAMING CO COM						
SHARES	1,500 00	SOLD	08-22-01	41,785.15	39,291.75	2,493.40
		ACQUIRED	06-16-01			
DIME CMNTY BANCORP INC COM						
SHARES	975 00	SOLD	08-22-01	28,397 39	19,394 89	9,002.50
		ACQUIRED	05-16-01			
MOHAWK INDS INC COMMON STOCK						
SHARES	1,100 00	SOLD	08-22-01	45,780 14	32,990 76	12,789 38
		ACQUIRED	05-16-01			
SHARES	700.00	SOLD	08-22-01	29,132 82	23,396 45	5,736.37
		ACQUIRED	06-12-01			
SHARES.	150 00	SOLD	08-22-01	6,242 74	5,206 50	1,036 24
		ACQUIRED	06-26-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
38

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	50.00	SOLD	08-22-01	2,080 92	1,771 66	309 26
		ACQUIRED	06-28-01			
RENT-WAY INC COM						
SHARES	700 00	SOLD	08-22-01	4,720 78	4,301 50	419 28
		ACQUIRED	05-16-01			
MOHAWK INDS INC COMMON STOCK						
SHARES	25 00	SOLD	08-23-01	1,036 37	885 83	150 54
		ACQUIRED	06-28-01			
SHARES	50 00	SOLD	08-23-01	2,072 74	1,764 80	307 94
		ACQUIRED	06-29-01			
SHARES	25.00	SOLD	08-23-01	1,036 37	880.12	156.25
		ACQUIRED	07-02-01			
SHARES:	300 00	SOLD	08-23-01	12,436 44	12,564 00	127 56-
		ACQUIRED	07-18-01			
SHARES	100 00	SOLD	08-23-01	4,145 48	4,455 00	309 52-
		ACQUIRED	08-08-01			
ASTORIA FINL CORP COMMON STOCK						
SHARES	850 00	SOLD	08-24-01	49,110.77	48,645 67	465.10
		ACQUIRED	05-16-01			
CYTEC INDUSTRIES COMMON STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
39

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD	08-24-01	45,676 83	44,927 26	749 57
		ACQUIRED	05-16-01			
TRIAD GTY INC						
SHARES	350 00	SOLD	08-24-01	13,369 55	12,215 67	1,153 88
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES	800.00	SOLD	08-24-01	19,665.02	20,029.36	364 34-
		ACQUIRED	05-16-01			
CONSTELLATION BRANDS INC CL A						
SHARES	1,400 00	SOLD	08-27-01	58,471 98	51,208.92	7,263 06
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES	1,000 00	SOLD	08-27-01	23,999 20	25,036 70	1,037 50-
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES	600 00	SOLD	08-27-01	14,439.11	15,022 02	582 91-
		ACQUIRED	05-16-01			
ASTORIA FINL CORP COMMON STOCK						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
40

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	950 00	SOLD 08-28-01 ACQUIRED 05-16-01	54,528 47	54,368 69	159.78
DIME CMNTY BANCORP INC COM					
SHARES	4,700.00	SOLD 08-28-01 ACQUIRED 05-16-01	122,665.91	93,493.34	29,172.57
WASHINGTON FED INC COM					
SHARES.	400 00	SOLD 08-28-01 ACQUIRED 05-16-01	9,663 15	10,014 68	351 53-
COOPER COS INC COM NEW					
SHARES	2,100 00	SOLD 08-29-01 ACQUIRED 05-16-01	106,056 75	90,902 28	15,154 47
DIME CMNTY BANCORP INC COM					
SHARES:	700 00	SOLD 08-29-01 ACQUIRED 05-16-01	18,220 39	13,924 54	4,295.85
DIME CMNTY BANCORP INC COM					
SHARES	375 00	SOLD 08-30-01 ACQUIRED 05-16-01	9,562.18	7,459 58	2,102 60
SHARES.	225 00	SOLD 08-30-01 ACQUIRED 06-26-01	5,737 31	4,569 75	1,167 56

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
41

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	112 50	SOLD 08-30-01 ACQUIRED 06-28-01	2,868 65	2,478 69	389 96
SHARES	75 00	SOLD 08-30-01 ACQUIRED 06-29-01	1,912 43	1,677 95	234 48
SHARES	37 50	SOLD 08-30-01 ACQUIRED 07-02-01	956 22	834 72	121.50
SHARES	600 00	SOLD 08-30-01 ACQUIRED 07-18-01	15,299 49	15,000 00	299 49
AFFILIATED MANAGERS GROUP INC COM STK					
SHARES	600 00	SOLD 08-31-01 ACQUIRED 05-16-01	43,261 55	33,625 86	9,635 69
FAIRCHILD SEMICONDUCTOR INTL INC CL A					
SHARES:	3,100 00	SOLD 08-31-01 ACQUIRED 05-16-01	66,410 63	59,468 23	6,942 40
MINERALS TECHNOLOGIES INC COM					
SHARES	25 00	SOLD 08-31-01 ACQUIRED 05-16-01	1,094 90	1,058 68	36.22
MINERALS TECHNOLOGIES INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
42

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	900 00	SOLD	08-31-01	39,327 78	38,112 48	1,215 30
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						
SHARES	474 00	SOLD	09-04-01	20,735 43	20,072 57	662.86
		ACQUIRED	05-16-01			
CONSOLIDATED FREIGHTWAYS CORP COM						
SHARES	1,700 00	SOLD	09-05-01	9,646 66	12,358 66	2,712 00-
		ACQUIRED	05-16-01			
KB HOME COM						
SHARES	800 00	SOLD	09-05-01	26,206 00	23,775 84	2,430 16
		ACQUIRED	08-24-01			
SHARES	1,650 00	SOLD	09-05-01	54,049.89	48,955 67	5,094 22
		ACQUIRED	08-27-01			
SHARES	33.00	SOLD	09-05-01	1,081 00	965.53	115 47
		ACQUIRED	08-28-01			
SHARES	16 00	SOLD	09-05-01	524 12	501 29	22 83
		ACQUIRED	08-29-01			
SHARES	51 00	SOLD	09-05-01	1,670 63	1,649 54	21 09
		ACQUIRED	08-31-01			
THERMA-WAVE INC COM STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-81 THROUGH 12-31-01

PAGE  
43

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	500 00	SOLD	09-05-01	7,371 20	8,700 00	1,328 80-
		ACQUIRED	05-16-01			
CONSOLIDATED FREIGHTWAYS CORP COM						
SHARES:	150 00	SOLD	09-10-01	764 97	1,090.47	325 50-
		ACQUIRED	05-16-01			
PERFORMANCE FOOD GROUP CO COM						
SHARES:	2,000 00	SOLD	09-10-01	61,337 15	54,543 40	6,793 75
		ACQUIRED	05-16-01			
THERMA-WAVE INC COM STOCK						
SHARES:	100 00	SOLD	09-10-01	1,271 41	1,740 00	468 59-
		ACQUIRED	05-16-01			
THERMA-WAVE INC COM STOCK						
SHARES	100.00	SOLD	09-10-01	1,289.16	1,740 00	450 84-
		ACQUIRED	05-16-01			
THERMA-WAVE INC COM STOCK						
SHARES	200 00	SOLD	09-10-01	2,509 91	3,480 00	970 09-
		ACQUIRED	05-16-01			
ALLIANT TECHSYSTEMS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
44

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	1,350 00	SOLD	09-17-01	109,675 20	87,066 72	22,608.48
		ACQUIRED	05-16-01			
SHARES	300 00	SOLD	09-17-01	24,372 27	20,002 00	4,370 27
		ACQUIRED	06-12-01			
SHARES	50 00	SOLD	09-17-01	4,062 04	2,822 77	1,239 27
		ACQUIRED	06-26-01			
AMERICAN AXLE & MANUFACTURING HOLDINGS INC						
SHARES	150 00	SOLD	09-17-01	2,091 61	3,075 00	983 39-
		ACQUIRED	08-15-01			
AMERICAN AXLE & MANUFACTURING HOLDINGS INC						
SHARES	300 00	SOLD	09-17-01	4,178 86	6,150 00	1,971.14-
		ACQUIRED	08-15-01			
ANIXTER INTL INC COM						
SHARES.	200 00	SOLD	09-17-01	5,146 09	6,235.22	1,089.13-
		ACQUIRED	05-21-01			
SHARES.	1,100 00	SOLD	09-17-01	28,303 48	34,272 92	5,969 44-
		ACQUIRED	05-21-01			
ANIXTER INTL INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
45

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	800 00	SOLD 09-17-01 ACQUIRED 05-21-01	20,613 79	24,925 76	4,311 97-
SHARES	1,650 00	SOLD 09-17-01 ACQUIRED 05-22-01	42,515 94	51,877 16	9,361 22-
SHARES	445 00	SOLD 09-17-01 ACQUIRED 06-12-01	11,466 42	13,508 46	2,042 04-
SHARES	205 00	SOLD 09-17-01 ACQUIRED 06-13-01	5,282 29	6,239 22	956 93-
RENAISSANCE RE HLDGS LTD COMMON STOCK					
SHARES	350 00	SOLD 09-17-01 ACQUIRED 05-16-01	25,131 33	23,155 13	1,976 20
WABTEC CORP COM					
SHARES	6,800 00	SOLD 09-17-01 ACQUIRED 05-16-01	90,096 98	90,211.52	114.54-
ALLIANT TECHSYSTEMS INC COM					
SHARES	25.00	SOLD 09-18-01 ACQUIRED 06-26-01	1,905.75	1,411.38	494 37
SHARES:	37 50	SOLD 09-18-01 ACQUIRED 06-28-01	2,858 63	2,157 95	700 68

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
46

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES·	37 50	SOLD 09-18-01 ACQUIRED 06-29-01	2,858 63	2,231.11	627 52
SHARES·	150 00	SOLD 09-18-01 ACQUIRED 07-18-01	11,434 53	9,443 00	1,991.53
SHARES	49 50	SOLD 09-18-01 ACQUIRED 08-28-01	3,773 39	3,475 31	298 08
SHARES	24 00	SOLD 09-18-01 ACQUIRED 08-29-01	1,829 52	1,691 83	137 69
SHARES	76 50	SOLD 09-18-01 ACQUIRED 08-31-01	5,831 61	5,326.13	505.48
AMERICAN AXLE & MANUFACTURING HOLDINGS INC					
SHARES	1,300 00	SOLD 09-18-01 ACQUIRED 08-15-01	17,621 56	26,650 00	9,028 44-
ANIXTER INTL INC COM					
SHARES·	200 00	SOLD 09-18-01 ACQUIRED 06-13-01	5,117 09	6,087 04	969 95-
SHARES:	200 00	SOLD 09-18-01 ACQUIRED 06-26-01	5,117 09	5,594.32	477.23-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
47

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	100 00	SOLD	09-18-01	2,558 54	2,867 20	308 66-
		ACQUIRED	06-28-01			
SHARES	50 00	SOLD	09-18-01	1,279 27	1,495 97	216 70-
		ACQUIRED	06-29-01			
SHARES	50 00	SOLD	09-18-01	1,279 27	1,482 43	203 16-
		ACQUIRED	07-02-01			
SHARES:	300 00	SOLD	09-18-01	7,675 64	8,715 00	1,039 36-
		ACQUIRED	07-18-01			
SHARES	200 00	SOLD	09-18-01	5,117.08	6,146 00	1,028 92-
		ACQUIRED	08-08-01			
SHARES	99 00	SOLD	09-18-01	2,532.96	3,089 92	556 96-
		ACQUIRED	08-28-01			
SHARES:	48 00	SOLD	09-18-01	1,228.10	1,525 60	297.50-
		ACQUIRED	08-29-01			
SHARES	153 00	SOLD	09-18-01	3,914 58	4,780 26	865 68-
		ACQUIRED	08-31-01			
RENAISSANCE RE HLDGS LTD COMMON STOCK						
SHARES	450 00	SOLD	09-18-01	33,310 99	29,770 87	3,540.12
		ACQUIRED	05-16-01			
AMERICAN AXLE & MANUFACTURING HOLDINGS INC						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
48

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	550 00	SOLD	09-19-01	6,008 99	11,275 00	5,266 01-
		ACQUIRED	08-15-01			
SHARES	700 00	SOLD	09-19-01	7,647 80	14,042 00	6,394 20-
		ACQUIRED	08-16-01			
SHARES:	33 00	SOLD	09-19-01	360 54	606 60	246.06-
		ACQUIRED	08-28-01			
SHARES	16 00	SOLD	09-19-01	174 80	293 63	118 83-
		ACQUIRED	08-29-01			
SHARES	51 00	SOLD	09-19-01	557 20	939 38	382.18-
		ACQUIRED	08-31-01			
ARGOSY GAMING CO COM						
SHARES	1,000 00	SOLD	09-19-01	22,902 53	26,194.50	3,291 97-
		ACQUIRED	05-16-01			
CTS CORP COM						
SHARES·	2,100 00	SOLD	09-19-01	32,023 92	49,730 52	17,706.60-
		ACQUIRED	08-02-01			
CONSOLIDATED FREIGHTWAYS CORP COM						
SHARES·	4,050 00	SOLD	09-19-01	17,819 41	29,442 69	11,623.28-
		ACQUIRED	05-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SSB70 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
49

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	450 00	SOLD 09-19-01	1,979 93	3,446 14	1,466.21-
		ACQUIRED 06-12-01			
MTR GAMING GROUP INC COM					
SHARES:	1,600 00	SOLD 09-19-01	13,479 23	15,608 16	2,128 93-
		ACQUIRED 05-16-01			
FERRO CORP COM					
SHARES:	30 00	SOLD 09-20-01	649 99	631 09	18 90
		ACQUIRED 06-22-01			
SHARES	400.00	SOLD 09-20-01	8,666 46	8,296 40	370 06
		ACQUIRED 06-25-01			
SHARES	1,200 00	SOLD 09-20-01	25,999 41	24,804.12	1,195 29
		ACQUIRED 06-26-01			
SHARES	250 00	SOLD 09-20-01	5,416 55	5,216 63	199 92
		ACQUIRED 06-26-01			
SHARES	125 00	SOLD 09-20-01	2,708 27	2,654 30	53 97
		ACQUIRED 06-28-01			
SHARES	75 00	SOLD 09-20-01	1,624 96	1,645 96	21 00-
		ACQUIRED 06-29-01			
SHARES	50 00	SOLD 09-20-01	1,083 31	1,105 21	21.90-
		ACQUIRED 07-02-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
50

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	70 00	SOLD 09-20-01 ACQUIRED 07-18-01	1,516 63	1,548 00	31 37-
SHARES	100 00	SOLD 09-20-01 ACQUIRED 08-08-01	2,166 62	2,254 00	87 38-
SHARES	33 00	SOLD 09-20-01 ACQUIRED 08-28-01	714 98	737 55	22.57-
SHARES	16 00	SOLD 09-20-01 ACQUIRED 08-29-01	346 66	359 30	12 64-
SHARES	51 00	SOLD 09-20-01 ACQUIRED 08-31-01	1,104 98	1,166 91	61 93-
MTR GAMING GROUP INC COM					
SHARES.	300 00	SOLD 09-20-01 ACQUIRED 05-16-01	2,414 91	2,926 53	511 62-
MTR GAMING GROUP INC COM					
SHARES	1,100 00	SOLD 09-21-01 ACQUIRED 05-16-01	8,799.70	10,730.39	1,930.69-
CTS CORP COM					
SHARES:	200 00	SOLD 09-24-01 ACQUIRED 08-02-01	3,029.90	4,736 24	1,706 34-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
51

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	100.00	SOLD	09-24-01	1,514 95	2,231 43	716 48-
		ACQUIRED	08-08-01			
SHARES	800 00	SOLD	09-24-01	12,119 59	17,848.00	5,728.41-
		ACQUIRED	08-14-01			
CABOT OIL & GAS CORP CL A						
SHARES:	400 00	SOLD	09-24-01	7,185 47	12,691.12	5,505 65-
		ACQUIRED	05-16-01			
CONSOLIDATED FREIGHTWAYS CORP COM						
SHARES	638 00	SOLD	09-24-01	2,203.07	4,885 87	2,682 80-
		ACQUIRED	06-12-01			
SHARES:	362 00	SOLD	09-24-01	1,250.01	2,943.57	1,693.56-
		ACQUIRED	06-13-01			
CYTEC INDUSTRIES COMMON STOCK						
SHARES:	1,200.00	SOLD	09-24-01	26,416.75	38,509 08	12,092 33-
		ACQUIRED	05-16-01			
READ-RITE CORP COM						
SHARES:	8,200 00	SOLD	09-24-01	27,768 37	45,600 20	17,831 83-
		ACQUIRED	05-16-01			
CABOT OIL & GAS CORP CL A						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
52

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 700 00 SOLD 09-25-01 ACQUIRED 05-16-01		12,256 31	22,209.46	9,953 15-
CONSOLIDATED FREIGHTWAYS CORP COM				
SHARES 1,100 00 SOLD 09-25-01 ACQUIRED 06-13-01		3,632 62	8,944 54	5,311 92-
CYTEC INDUSTRIES COMMON STOCK				
SHARES. 150.00 SOLD 09-25-01 ACQUIRED 05-16-01		3,351 54	4,813 63	1,462.09-
CYTEC INDUSTRIES COMMON STOCK				
SHARES. 750 00 SOLD 09-25-01 ACQUIRED 05-16-01		16,808 81	24,068 18	7,259 37-
SHARES 150 00 SOLD 09-25-01 ACQUIRED 06-12-01		3,361 76	5,391 14	2,029.38-
READ-RITE CORP COM				
SHARES 2,200 00 SOLD 09-25-01 ACQUIRED 05-16-01		6,600 43	12,234 20	5,633.77-
THERMA-WAVE INC COM STOCK				
SHARES 1,400 00 SOLD 09-25-01 ACQUIRED 05-16-01		14,024 03	24,360 00	10,335 97-
CABOT OIL & GAS CORP CL A				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
53

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,600 00	SOLD 09-26-01 ACQUIRED 05-16-01	26,494 63	50,764 48	24,269 85-
SHARES	200 00	SOLD 09-26-01 ACQUIRED 06-12-01	3,311 83	5,910.00	2,598 17-
SHARES.	200 00	SOLD 09-26-01 ACQUIRED 06-26-01	3,311 83	5,082.34	1,770 51-
SHARES.	100 00	SOLD 09-26-01 ACQUIRED 06-28-01	1,655.91	2,432.89	776 98-
SHARES.	50 00	SOLD 09-26-01 ACQUIRED 06-29-01	827 96	1,244 79	416.83-
SHARES.	50.00	SOLD 09-26-01 ACQUIRED 07-02-01	827 96	1,192.26	364.30-
SHARES	200.00	SOLD 09-26-01 ACQUIRED 07-18-01	3,311 82	4,678 00	1,366 18-
SHARES.	100 00	SOLD 09-26-01 ACQUIRED 08-08-01	1,655 92	2,464 00	808 08-
SHARES	66 00	SOLD 09-26-01 ACQUIRED 08-28-01	1,092 90	1,555 22	462 32-
SHARES.	32 00	SOLD 09-26-01 ACQUIRED 08-29-01	529 89	723 66	193 77-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
54

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	102.00	SOLD	09-26-01	1,689 04	2,300 42	611.38-
		ACQUIRED	08-31-01			
CAMBREX CORP COM						
SHARES	1,700.00	SOLD	09-26-01	54,654 70	89,161 26	34,506 56-
		ACQUIRED	05-16-01			
CONSOLIDATED FREIGHTWAYS CORP COM						
SHARES	700.00	SOLD	09-26-01	2,190.64	5,691 98	3,501.34-
		ACQUIRED	06-13-01			
CYTEC INDUSTRIES COMMON STOCK						
SHARES	192 00	SOLD	09-26-01	4,344 12	6,900 65	2,556 53-
		ACQUIRED	06-12-01			
SHARES	108 00	SOLD	09-26-01	2,443 57	3,974 12	1,530 55-
		ACQUIRED	06-13-01			
READ-RITE CORP COM						
SHARES	2,500.00	SOLD	09-26-01	7,436.50	13,902 50	6,466 00-
		ACQUIRED	05-16-01			
RENAISSANCE RE HLDGS LTD COMMON STOCK						
SHARES:	800 00	SOLD	09-26-01	68,145 16	52,926 00	15,219.16
		ACQUIRED	05-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
55

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	100 00	SOLD	09-26-01	8,518 15	7,297 89	1,220.26
		ACQUIRED	06-12-01			
SHARES	50 00	SOLD	09-26-01	4,259 07	3,681 51	577 56
		ACQUIRED	06-26-01			
SHARES	25 00	SOLD	09-26-01	2,129 54	1,857 76	271 78
		ACQUIRED	06-28-01			
SHARES	25 00	SOLD	09-26-01	2,129 53	1,854 85	274 68
		ACQUIRED	06-29-01			
SHARES	100.00	SOLD	09-26-01	8,518 15	7,158 00	1,360.15
		ACQUIRED	07-18-01			
SHARES	100 00	SOLD	09-26-01	8,518 14	7,053 00	1,465 14
		ACQUIRED	08-08-01			
SHARES.	33 00	SOLD	09-26-01	2,810 99	2,338 05	472 94
		ACQUIRED	08-28-01			
SHARES:	16 00	SOLD	09-26-01	1,362 90	1,111.30	251 60
		ACQUIRED	08-29-01			
SHARES	51 00	SOLD	09-26-01	4,344 26	3,646 84	697 42
		ACQUIRED	08-31-01			

THERMA-WAVE INC COM STOCK



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
56

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,500 00	SOLD 09-26-01 ACQUIRED 05-16-01	14,849 50	26,100 00	11,250 50-
CONSOLIDATED FREIGHTWAYS CORP COM					
SHARES:	152 00	SOLD 09-27-01 ACQUIRED 06-13-01	464 78	1,235.97	771 19-
SHARES	348 00	SOLD 09-27-01 ACQUIRED 06-14-01	1,064.11	2,740 43	1,676 32-
CYTEC INDUSTRIES COMMON STOCK					
SHARES:	250 00	SOLD 09-27-01 ACQUIRED 06-13-01	5,668 91	9,199 35	3,530 44-
SHARES:	150 00	SOLD 09-27-01 ACQUIRED 06-26-01	3,401 35	5,522 64	2,121.29-
SHARES:	75 00	SOLD 09-27-01 ACQUIRED 06-28-01	1,700 67	2,791 97	1,091.30-
SHARES	50.00	SOLD 09-27-01 ACQUIRED 06-29-01	1,133 78	1,894 27	760.49-
SHARES.	25 00	SOLD 09-27-01 ACQUIRED 07-02-01	566 89	933 59	366 70-
SHARES.	200 00	SOLD 09-27-01 ACQUIRED 07-18-01	4,535 13	7,236.28	2,701 15-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
57

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	200 00	SOLD	09-27-01	4,535 13	6,606 00	2,070.87-
		ACQUIRED	08-08-01			
THERMA-WAVE INC COM STOCK						
SHARES	1,000 00	SOLD	09-27-01	9,999 66	17,400 00	7,400 34-
		ACQUIRED	05-16-01			
CTS CORP COM						
SHARES	250 00	SOLD	09-28-01	3,688.58	5,577 50	1,888 92-
		ACQUIRED	08-14-01			
SHARES	100 00	SOLD	09-28-01	1,475 43	2,068 00	592 57-
		ACQUIRED	08-28-01			
SHARES.	216 00	SOLD	09-28-01	3,186 93	4,481 63	1,294 70-
		ACQUIRED	08-28-01			
SHARES	32 00	SOLD	09-28-01	472 13	661 00	188 87-
		ACQUIRED	08-29-01			
SHARES:	500 00	SOLD	09-28-01	7,377 16	10,260 65	2,883 49-
		ACQUIRED	08-29-01			
SHARES	350 00	SOLD	09-28-01	5,164 00	7,028.00	1,864 00-
		ACQUIRED	08-30-01			
SHARES:	45 00	SOLD	09-28-01	663 95	910 35	246 40-
		ACQUIRED	08-31-01			
CONSOLIDATED FREIGHTWAYS CORP COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
58

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	650 00	SOLD 09-28-01 ACQUIRED 06-14-01	2,041 58	5,118 62	3,077 04-
SHARES:	700 00	SOLD 09-28-01 ACQUIRED 06-26-01	2,198 62	5,198 34	2,999 72-
SHARES	350 00	SOLD 09-28-01 ACQUIRED 06-28-01	1,099 32	2,685 24	1,585.92-
SHARES	175 00	SOLD 09-28-01 ACQUIRED 06-29-01	549 65	1,364 62	814 97-
SHARES	175 00	SOLD 09-28-01 ACQUIRED 07-02-01	549 66	1,367 91	818 25-
SHARES.	350 00	SOLD 09-28-01 ACQUIRED 07-18-01	1,099 31	2,653 00	1,553 69-
THERMA-WAVE INC COM STOCK					
SHARES.	600.00	SOLD 09-28-01 ACQUIRED 05-16-01	6,119 79	10,440.00	4,320 21-
CONSOLIDATED FREIGHTWAYS CORP COM					
SHARES:	250.00	SOLD 10-01-01 ACQUIRED 07-18-01	774 97	1,895 00	1,120 03-
SHARES:	400 00	SOLD 10-01-01 ACQUIRED 08-08-01	1,239 96	2,620.00	1,380 04-
THERMA-WAVE INC COM STOCK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
59

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES · 1,000.00	SOLD	10-01-01	10,099 66	17,400 00	7,300.34-	
	ACQUIRED	05-16-01				
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0.01						
SHARES 500 00	SOLD	10-02-01	14,490 01	13,827 85	662 16	
	ACQUIRED	05-16-01				
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES: 500 00	SOLD	10-02-01	14,529 51	13,827 85	701 66	
	ACQUIRED	05-16-01				
PHILLIPS VAN HEUSEN CORP COM						
SHARES 600 00	SOLD	10-02-01	5,527 37	10,615 62	5,088 25-	
	ACQUIRED	05-16-01				
SUMMIT PPTY INC COMMON STOCK						
SHARES · 1,600 00	SOLD	10-02-01	39,502 04	38,543 20	958.84	
	ACQUIRED	05-16-01				
THERMA-WAVE INC COM STOCK						
SHARES 850 00	SOLD	10-02-01	8,712 21	14,790 00	6,077 79-	
	ACQUIRED	05-16-01				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
60

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	10-02-01	3,074 89	5,625 75	2,550 86-
		ACQUIRED	06-26-01			
SHARES:	150 00	SOLD	10-02-01	1,537 45	2,822.70	1,285.25-
		ACQUIRED	06-28-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES	1,800 00	SOLD	10-03-01	49,256.79	49,780 27	523 48-
		ACQUIRED	05-16-01			
PHILLIPS VAN HEUSEN CORP COM						
SHARES:	1,950 00	SOLD	10-03-01	18,052 69	34,500.76	16,448 07-
		ACQUIRED	05-16-01			
SUMMIT PPTY INC COMMON STOCK						
SHARES	1,090 00	SOLD	10-03-01	26,104 62	26,257.55	152 93-
		ACQUIRED	05-16-01			
THERMA-WAVE INC COM STOCK						
SHARES	75 00	SOLD	10-03-01	794.97	1,420 31	625 34-
		ACQUIRED	06-29-01			
SHARES	75 00	SOLD	10-03-01	794.98	1,420 28	625 30-
		ACQUIRED	07-02-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
61

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES.	950 00	SOLD 10-03-01 ACQUIRED 07-17-01	10,069 66	11,069 50	999 84-
EL PASO ELEC CO COM NEW					
SHARES.	4,500 00	SOLD 10-04-01 ACQUIRED 05-16-01	61,791.03	66,838 50	5,047.47-
SWIFT ENERGY CO COM					
SHARES	200 00	SOLD 10-04-01 ACQUIRED 05-16-01	4,344 91	7,029 68	2,684 77-
THERMA-WAVE INC COM STOCK					
SHARES.	1,050 00	SOLD 10-04-01 ACQUIRED 07-17-01	12,272 41	12,234.70	37.71
SHARES	550.00	SOLD 10-04-01 ACQUIRED 07-18-01	6,428 40	6,319 50	108 90
SHARES	300 00	SOLD 10-04-01 ACQUIRED 08-08-01	3,506 40	4,595 73	1,089 33-
SHARES:	165 00	SOLD 10-04-01 ACQUIRED 08-28-01	1,928.53	2,672 11	743 58-
SHARES	80 00	SOLD 10-04-01 ACQUIRED 08-29-01	935 04	1,291 46	356 42-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
62

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	255 00	SOLD	10-04-01	2,980 44	4,159 05	1,178 61-
		ACQUIRED	08-31-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907						
SHARES	1,150 00	SOLD	10-05-01	81,604 03	76,691 89	4,912 14
		ACQUIRED	05-16-01			
HAWAIIAN ELEC INDS INC COM						
SHARES	1,700 00	SOLD	10-05-01	67,077.89	61,986 08	5,091 81
		ACQUIRED	05-16-01			
ODYSSEY RE HLDGS CORP COM						
SHARES	700 00	SOLD	10-05-01	11,164 62	8,504.23	2,660 39
		ACQUIRED	09-18-01			
ODYSSEY RE HLDGS CORP COM						
SHARES	1,700.00	SOLD	10-05-01	27,069 04	20,653 13	6,415 91
		ACQUIRED	09-18-01			
SWIFT ENERGY CO COM						
SHARES	1,400 00	SOLD	10-05-01	29,672 14	49,207 76	19,535 62-
		ACQUIRED	05-16-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907						

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION  
NATIONAL CITY

PAGE  
63

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	550 00	SOLD	10-08-01	38,687.85	36,678 73	2,009 12
		ACQUIRED	05-16-01			
FIRST MIDWEST BANCORP INC DEL COM						
SHARES	350.00	SOLD	10-08-01	10,920 86	9,914 52	1,006.34
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES	500.00	SOLD	10-08-01	14,083 47	13,827 85	255 62
		ACQUIRED	05-16-01			
GREAT LAKES REIT						
SHARES.	1,200 00	SOLD	10-08-01	19,129 51	20,583 12	1,453 61-
		ACQUIRED	05-16-01			
HIGHWOODS PPTYS INC COM						
SHARES	600 00	SOLD	10-08-01	14,811 94	14,805 76	6 18
		ACQUIRED	05-16-01			
PHILLIPS VAN HEUSEN CORP COM						
SHARES	100 00	SOLD	10-08-01	966 07	1,769 27	803 20-
		ACQUIRED	05-16-01			
SWIFT ENERGY CO COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
64

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	800 00	SOLD	10-08-01	17,004 07	28,118 72	11,114 65-
		ACQUIRED	05-16-01			
ODYSSEY RE HLDGS CORP COM						
SHARES	350 00	SOLD	10-08-01	5,498.25	4,252 12	1,246 13
		ACQUIRED	09-18-01			
SHARES.	436 00	SOLD	10-08-01	6,849 24	5,298 93	1,550 31
		ACQUIRED	09-26-01			
SHARES.	164 00	SOLD	10-08-01	2,576 32	2,223 04	353 28
		ACQUIRED	09-28-01			
FIRST MIDWEST BANCORP INC DEL COM						
SHARES	800 00	SOLD	10-09-01	24,751 97	22,661 76	2,090.21
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES:	100 00	SOLD	10-09-01	2,739 00	2,765 57	26 57-
		ACQUIRED	05-16-01			
GREAT LAKES REIT						
SHARES	350 00	SOLD	10-09-01	5,579 86	6,003 41	423 55-
		ACQUIRED	05-16-01			
HIGHWOODS PPTYS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
65

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,150 00	SOLD 10-09-01	28,650 60	28,377 71	272 89
	ACQUIRED 05-16-01			
PHILLIPS VAN HEUSEN CORP COM				
SHARES: 90 00	SOLD 10-09-01	852 07	1,592.34	740 27-
	ACQUIRED 05-16-01			
USEC INC COM				
SHARES 4,000 00	SOLD 10-09-01	25,860 33	38,251 20	12,390 87-
	ACQUIRED 05-16-01			
FIRST MIDWEST BANCORP INC DEL COM				
SHARES 100 00	SOLD 10-10-01	3,169 29	2,832 72	336 57
	ACQUIRED 05-16-01			
PHILLIPS VAN HEUSEN CORP COM				
SHARES: 160 00	SOLD 10-10-01	1,503 11	2,830 83	1,327.72-
	ACQUIRED 05-16-01			
PHILLIPS VAN HEUSEN CORP COM				
SHARES 210 00	SOLD 10-10-01	1,952 53	3,715 47	1,762 94-
	ACQUIRED 05-16-01			
USEC INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
66

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,000 00 SOLD ACQUIRED 05-16-01	10-10-01 05-16-01	6,785 87	9,562 80	2,776 93-
#REORG BROOKS AUTO INC NAME CHNG TO BROOKS PRI AUTOMATION 1142E102 EFF 5/14/02				
SHARES 500 00 SOLD ACQUIRED 09-05-01	10-11-01 09-05-01	18,424.38	20,570 35	2,145 97-
FAIRCHILD SEMICONDUCTOR INTL INC CL A				
SHARES 2,060 00 SOLD ACQUIRED 05-16-01	10-11-01 05-16-01	44,988 89	39,517 60	5,471 29
PHILLIPS VAN HEUSEN CORP COM				
SHARES 30 00 SOLD ACQUIRED 05-16-01	10-11-01 05-16-01	294 74	530 78	236 04-
PHILLIPS VAN HEUSEN CORP COM				
SHARES: 1,870 00 SOLD ACQUIRED 05-16-01	10-11-01 05-16-01	18,471.80	33,085 36	14,613 56-
SHARES: 470 00 SOLD ACQUIRED 06-12-01	10-11-01 06-12-01	4,642 64	6,531 31	1,888 67-
USEC INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
67

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	700 00	SOLD	10-11-01	4,864 83	6,693 96	1,829 13-
		ACQUIRED	05-16-01			
USEC INC COM						
SHARES	700 00	SOLD	10-11-01	4,864 83	6,693 96	1,829 13-
		ACQUIRED	05-16-01			
FIRST HEALTH GROUP CORP COM						
SHARES	400 00	SOLD	10-12-01	10,401 65	10,479 34	77 69-
		ACQUIRED	05-16-01			
HELMERICH & PAYNE INC COM						
SHARES:	500 00	SOLD	10-12-01	13,854 53	22,839 15	8,984 62-
		ACQUIRED	05-16-01			
MEASUREMENT SPECIALTIES INC COM						
SHARES:	2,000.00	SOLD	10-12-01	15,942 07	27,594 00	11,651 93-
		ACQUIRED	07-25-01			
SHARES:	750 00	SOLD	10-12-01	5,978 27	10,429 95	4,451.68-
		ACQUIRED	07-26-01			
SHARES	1,250 00	SOLD	10-12-01	9,963 79	16,875 00	6,911 21-
		ACQUIRED	08-01-01			
MINERALS TECHNOLOGIES INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
68

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	101 00	SOLD 10-12-01 ACQUIRED 05-16-01	3,925 23	4,277 07	351 84-
OWENS & MINOR INC NEW COM					
SHARES.	100 00	SOLD 10-12-01 ACQUIRED 05-16-01	1,903 93	1,968 26	64 33-
PHILLIPS VAN HEUSEN CORP COM					
SHARES:	90 00	SOLD 10-12-01 ACQUIRED 05-16-01	873 77	1,592 34	718 57-
SHARES:	300 00	SOLD 10-12-01 ACQUIRED 06-12-01	2,912.57	4,168 92	1,256 35-
FILENET CORP COM					
SHARES:	1,200 00	SOLD 10-15-01 ACQUIRED 05-16-01	13,004 20	17,349 48	4,345 28-
MEASUREMENT SPECIALTIES INC COM					
SHARES	150.00	SOLD 10-15-01 ACQUIRED 08-01-01	1,234 10	2,025 00	790 90-
SHARES:	1,050 00	SOLD 10-15-01 ACQUIRED 08-02-01	8,638 68	14,763 00	6,124 32-
PHILLIPS VAN HEUSEN CORP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
69

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	27 00	SOLD	10-15-01	264 66	375 20	110 54-
		ACQUIRED	06-12-01			
SHARES	283 00	SOLD	10-15-01	2,774 04	3,977.71	1,203 67-
		ACQUIRED	06-13-01			
USEC INC COM						
SHARES	1,000 00	SOLD	10-15-01	6,598.07	9,562.80	2,964 73-
		ACQUIRED	05-16-01			
FILENET CORP COM						
SHARES	3,500.00	SOLD	10-16-01	36,245 14	50,602.65	14,357 51-
		ACQUIRED	05-16-01			
MEASUREMENT SPECIALTIES INC COM						
SHARES	20 00	SOLD	10-16-01	168 95	281 20	112.25-
		ACQUIRED	08-02-01			
SHARES	180 00	SOLD	10-16-01	1,520 57	2,854 80	1,334 23-
		ACQUIRED	08-08-01			
SHARES	99 00	SOLD	10-16-01	836 32	1,473 04	636 72-
		ACQUIRED	08-28-01			
SHARES	48 00	SOLD	10-16-01	405 48	725 21	319 73-
		ACQUIRED	08-29-01			

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION  
NATIONAL CITY

PAGE  
70

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	153 00	SOLD ACQUIRED	10-16-01 08-31-01	1,292 49	2,299 30	1,006 81-
SHARES:	100.00	SOLD ACQUIRED	10-16-01 09-26-01	844 76	1,002 16	157 40-
PHILLIPS VAN HEUSEN CORP COM						
SHARES	220 00	SOLD ACQUIRED	10-16-01 06-13-01	2,178.05	3,092 21	914 16-
USEC INC COM						
SHARES:	600 00	SOLD ACQUIRED	10-16-01 05-16-01	4,042 12	5,737 68	1,695 56-
SHARES	100 00	SOLD ACQUIRED	10-16-01 06-12-01	673 69	808 39	134 70-
USEC INC COM						
SHARES	1,100 00	SOLD ACQUIRED	10-16-01 06-12-01	7,416 17	8,892 29	1,476 12-
FILENET CORP COM						
SHARES	100 00	SOLD ACQUIRED	10-17-01 05-16-01	1,264 95	1,445 79	180 84-
MEASUREMENT SPECIALTIES INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
71

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES· 200 00	SOLD 10-17-01 ACQUIRED 09-26-01	1,651.62	2,004 32	352.70-
PHILLIPS VAN HEUSEN CORP COM				
SHARES· 400 00	SOLD 10-17-01 ACQUIRED 06-13-01	3,948.42	5,622 20	1,673.78-
USEC INC COM				
SHARES: 10,300 00	SOLD 10-17-01 ACQUIRED 08-31-01	67,977 71	81,050 76	13,073.05-
#REORG BROOKS AUTO INC NAME CHNG TO BROOKS PRI AUTOMATION 114ZE102 EFF 5/14/02				
SHARES: 250 00	SOLD 10-18-01 ACQUIRED 09-05-01	8,572 21	10,285 17	1,712 96-
MEASUREMENT SPECIALTIES INC COM				
SHARES 100 00	SOLD 10-18-01 ACQUIRED 09-26-01	819.19	1,002 16	182 97-
PHILLIPS VAN HEUSEN CORP COM				
SHARES 100 00	SOLD 10-18-01 ACQUIRED 06-13-01	939.97	1,405 55	465.58-



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
72

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	330 00	SOLD	10-18-01	3,101 89	4,808.76	1,706.87-
		ACQUIRED	06-26-01			
PHILLIPS VAN HEUSEN CORP COM						
SHARES:	20 00	SOLD	10-18-01	188 06	291 44	103 38-
		ACQUIRED	06-26-01			
SHARES:	175 00	SOLD	10-18-01	1,645 56	2,534 44	888 88-
		ACQUIRED	06-28-01			
SHARES:	100 00	SOLD	10-18-01	940 32	1,436.38	496 06-
		ACQUIRED	06-29-01			
SHARES:	75 00	SOLD	10-18-01	705 24	1,081 96	376.72-
		ACQUIRED	07-02-01			
SHARES:	400 00	SOLD	10-18-01	3,761 27	5,852 00	2,090.73-
		ACQUIRED	07-18-01			
SHARES:	300 00	SOLD	10-18-01	2,820 95	3,609 00	788.05-
		ACQUIRED	08-08-01			
SHARES:	132 00	SOLD	10-18-01	1,241 22	1,884 87	643 65-
		ACQUIRED	08-28-01			
SHARES:	64 00	SOLD	10-18-01	601 81	906 78	304 97-
		ACQUIRED	08-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
73

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	204 00	SOLD	10-18-01	1,918 25	2,975 61	1,057 36-
		ACQUIRED	08-31-01			
MEASUREMENT SPECIALTIES INC COM						
SHARES	54 00	SOLD	10-19-01	392 23	541 17	148 94-
		ACQUIRED	09-26-01			
SHARES	246 00	SOLD	10-19-01	1,786 83	2,474.81	687 98-
		ACQUIRED	09-28-01			
SWIFT ENERGY CO COM						
SHARES	700 00	SOLD	10-19-01	15,614 09	24,603 88	8,989.79-
		ACQUIRED	05-16-01			
SWIFT ENERGY CO COM						
SHARES:	100 00	SOLD	10-22-01	2,255 27	3,002 00	746 73-
		ACQUIRED	08-08-01			
SHARES:	66.00	SOLD	10-22-01	1,488 48	1,743 28	254 80-
		ACQUIRED	08-28-01			
SHARES	32 00	SOLD	10-22-01	721 69	809 48	87.79-
		ACQUIRED	08-29-01			
SHARES	102.00	SOLD	10-22-01	2,300.38	2,512.64	212.26-
		ACQUIRED	08-31-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
74

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 200 00	SOLD 10-22-01 ACQUIRED 10-12-01	4,510.55	4,687 00	176.45-
FIRST AMERN CORP CALIF COM COM				
SHARES: 2,300 00	SOLD 10-23-01 ACQUIRED 08-17-01	41,537 30	46,136 85	4,599 55-
FIRST MIDWEST BANCORP INC DEL COM				
SHARES: 2,000 00	SOLD 10-23-01 ACQUIRED 05-16-01	66,490 98	56,654 40	9,836.58
HARLEYSVILLE GROUP INC COM				
SHARES 90 00	SOLD 10-23-01 ACQUIRED 05-16-01	2,246 06	2,349 00	102 94-
SWIFT ENERGY CO COM				
SHARES. 300 00	SOLD 10-23-01 ACQUIRED 05-16-01	6,822 55	10,544 52	3,721 97-
FIRST AMERN CORP CALIF COM COM				
SHARES. 1,700 00	SOLD 10-24-01 ACQUIRED 08-17-01	29,428 73	34,101.15	4,672 42-
SHARES 293.00	SOLD 10-24-01 ACQUIRED 09-26-01	5,072 13	5,573 30	501.17-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
75

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	107 00	SOLD	10-24-01	1,852 28	2,170 33	318 05-
		ACQUIRED	09-28-01			
SHARES:	100.00	SOLD	10-24-01	1,731 10	1,870 50	139.40-
		ACQUIRED	10-12-01			
LAFARGE NORTH AMER INC						
SHARES	500 00	SOLD	10-24-01	18,181.69	16,531 35	1,650 34
		ACQUIRED	05-16-01			
PEOPLES ENERGY CORP., COMMON STOCK, NO PAR						
SHARES	1,200.00	SOLD	10-24-01	46,909.19	48,921 84	2,012 65-
		ACQUIRED	05-16-01			
SWIFT ENERGY CO COM						
SHARES	700 00	SOLD	10-24-01	15,609 48	24,603 88	8,994 40-
		ACQUIRED	05-16-01			
SHARES	100 00	SOLD	10-24-01	2,229 92	3,106.48	876 56-
		ACQUIRED	06-26-01			
SWIFT ENERGY CO COM						
SHARES:	50 00	SOLD	10-24-01	1,115.29	1,553 24	437 95-
		ACQUIRED	06-26-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
76

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	75 00	SOLD	10-24-01	1,672 94	2,211 87	538 93-
		ACQUIRED	06-28-01			
SHARES	50 00	SOLD	10-24-01	1,115 29	1,467 91	352 62-
		ACQUIRED	06-29-01			
SHARES:	25 00	SOLD	10-24-01	557 65	719 53	161.88-
		ACQUIRED	07-02-01			
SWIFT ENERGY CO COM						
SHARES	200 00	SOLD	10-24-01	4,395 85	5,368.00	972 15-
		ACQUIRED	07-18-01			
SHARES	100 00	SOLD	10-24-01	2,197.92	3,002 00	804 08-
		ACQUIRED	08-08-01			
LANDAMERICA FINL GROUP INC COM						
SHARES:	350 00	SOLD	10-24-01	10,817.26	12,924 56	2,107 30-
		ACQUIRED	08-20-01			
SHARES:	126 00	SOLD	10-24-01	3,894.22	3,940.79	46.57-
		ACQUIRED	09-26-01			
SHARES:	74 00	SOLD	10-24-01	2,287.08	2,403.79	116 71-
		ACQUIRED	09-28-01			
SHARES:	50 00	SOLD	10-24-01	1,545 32	1,673 00	127 68-
		ACQUIRED	10-12-01			
HARLEYSVILLE GROUP INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
77

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	600 00	SOLD 10-25-01 ACQUIRED 05-16-01	14,388 90	15,660 00	1,271 10-
LAFARGE NORTH AMER INC					
SHARES	600.00	SOLD 10-25-01 ACQUIRED 05-16-01	20,502 99	19,837.62	665 37
LANDAMERICA FINL GROUP INC COM					
SHARES:	100 00	SOLD 10-25-01 ACQUIRED 08-17-01	2,985 88	3,661 08	675 20-
PEOPLES ENERGY CORP , COMMON STOCK, NO PAR					
SHARES:	850.00	SOLD 10-25-01 ACQUIRED 05-16-01	33,421 65	34,652.97	1,231.32-
WHITNEY HLDG CORP COM					
SHARES:	100 00	SOLD 10-25-01 ACQUIRED 05-16-01	4,181 79	4,041.11	140 68
CABOT CORP., COMMON STOCK, \$1 PAR					
SHARES	2,000.00	SOLD 10-26-01 ACQUIRED 05-16-01	66,785.77	74,188.20	7,402.43-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
78

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	100 00	SOLD	10-26-01	3,339.29	3,586 00	246 71-
		ACQUIRED	07-18-01			
SHARES	100 00	SOLD	10-26-01	3,339 28	3,853.00	513 72-
		ACQUIRED	08-08-01			
SHARES	33 00	SOLD	10-26-01	1,101 97	1,296.37	194 40-
		ACQUIRED	08-28-01			
SHARES	16 00	SOLD	10-26-01	534 29	630 47	96 18-
		ACQUIRED	08-29-01			
SHARES	51 00	SOLD	10-26-01	1,703.03	2,055.77	352 74-
		ACQUIRED	08-31-01			
SHARES	137 00	SOLD	10-26-01	4,574 83	4,990 57	415 74-
		ACQUIRED	09-26-01			
SHARES	63 00	SOLD	10-26-01	2,103 75	2,484.41	380 66-
		ACQUIRED	09-28-01			
HARLEYSVILLE GROUP INC COM						
SHARES	100 00	SOLD	10-26-01	2,369 92	2,610 00	240 08-
		ACQUIRED	05-16-01			
LANDAMERICA FINL GROUP INC COM						
SHARES	500 00	SOLD	10-26-01	13,414.80	18,305.40	4,890.60-
		ACQUIRED	08-17-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
79

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,200 00	SOLD	10-26-01	32,195 52	44,312 76	12,117.24-
		ACQUIRED	08-20-01			
ALLETE INC						
SHARES	100 00	SOLD	10-29-01	2,127 01	2,368 11	241.10-
		ACQUIRED	05-16-01			
ARGOSY GAMING CO COM						
SHARES	100 00	SOLD	10-29-01	2,861 65	2,619 45	242.20
		ACQUIRED	05-16-01			
ARKANSAS BEST CORP DEL COM						
SHARES	100 00	SOLD	10-29-01	2,335.63	2,177.18	158.45
		ACQUIRED	05-16-01			
EL PASO ELEC CO COM NEW						
SHARES	200 00	SOLD	10-29-01	2,720 90	2,970 60	249 70-
		ACQUIRED	05-16-01			
ENTEGRIS INC COM						
SHARES	245.00	SOLD	10-29-01	1,780 85	2,688.78	907.93-
		ACQUIRED	05-16-01			
FILENET CORP COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
80

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	10-29-01	4,598 81	4,337.37	261.44
		ACQUIRED	05-16-01			
FIRST FED CAP CORP COM						
SHARES	200 00	SOLD	10-29-01	2,978 18	3,060 00	81 82-
		ACQUIRED	06-04-01			
FULTON FINL CORP PA COM						
SHARES	100 00	SOLD	10-29-01	2,148 92	2,025.00	123.92
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES	97 00	SOLD	10-29-01	2,562 53	2,682 60	120 07-
		ACQUIRED	05-16-01			
HAWAIIAN ELEC INDS INC COM						
SHARES	77 00	SOLD	10-29-01	2,908 77	2,807 60	101 17
		ACQUIRED	05-16-01			
INDYMAC BANCORP INC COM						
SHARES	200.00	SOLD	10-29-01	5,112 28	4,885.70	226 58
		ACQUIRED	05-16-01			
KULICKE & SOFFA INDS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
81

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	200 00	SOLD	10-29-01	2,705.30	3,219.14	513.84-
		ACQUIRED	06-06-01			
PFF BANCORP INC COM						
SHARES	100 00	SOLD	10-29-01	2,442.40	2,250.00	192.40
		ACQUIRED	05-16-01			
PHOENIX COS INC NEW COM						
SHARES	100 00	SOLD	10-29-01	1,321.09	1,750.00	428.91-
		ACQUIRED	06-19-01			
SKY FINL GROUP INC COM STK						
SHARES	200 00	SOLD	10-29-01	3,932.48	3,882.04	50.44
		ACQUIRED	05-16-01			
SUMMIT PPTY INC COMMON STOCK						
SHARES	100 00	SOLD	10-29-01	2,254.02	2,408.95	154.93-
		ACQUIRED	05-16-01			
TRUSTMARK CORP , COMMON STOCK						
SHARES	100 00	SOLD	10-29-01	2,366.47	2,148.46	218.01
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
82

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	200 00	SOLD	10-29-01	4,515 72	5,007.34	491.62-
		ACQUIRED	05-16-01			
PHOENIX COS INC NEW COM						
SHARES	100 00	SOLD	10-29-01	1,366 50	1,750 00	383.50-
		ACQUIRED	06-19-01			
ENTEGRIS INC COM						
SHARES:	3,400 00	SOLD	10-29-01	24,562 82	37,313 64	12,750 82-
		ACQUIRED	05-16-01			
HARLEYSVILLE GROUP INC COM						
SHARES:	260 00	SOLD	10-29-01	6,161 79	6,786 00	624 21-
		ACQUIRED	05-16-01			
KULICKE & SOFFA INDS INC COM						
SHARES:	500.00	SOLD	10-29-01	6,818.67	7,478 75	660 08-
		ACQUIRED	06-04-01			
SHARES	2,200 00	SOLD	10-29-01	30,002 16	35,601 94	5,599.78-
		ACQUIRED	06-05-01			
SHARES:	500 00	SOLD	10-29-01	6,818.67	8,047 85	1,229 18-
		ACQUIRED	06-06-01			
PHOENIX COS INC NEW COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
83

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,600 00	SOLD 10-29-01 ACQUIRED 06-19-01	21,304.72	28,000 00	6,695 28-
SCHOOL SPECIALTY INC WI COM					
SHARES:	400.00	SOLD 10-29-01 ACQUIRED 05-16-01	12,093 59	8,996 88	3,096 71
WHITNEY HLDG CORP COM					
SHARES	300 00	SOLD 10-29-01 ACQUIRED 05-16-01	12,569 58	12,123.33	446 25
ALLETE INC					
SHARES:	88.00	SOLD 10-30-01 ACQUIRED 05-16-01	1,871 69	2,083 94	212 25-
ARKANSAS BEST CORP DEL COM					
SHARES:	100 00	SOLD 10-30-01 ACQUIRED 05-16-01	2,302 92	2,177 18	125 74
EL PASO ELEC CO COM NEW					
SHARES	100 00	SOLD 10-30-01 ACQUIRED 05-16-01	1,329 45	1,485.30	155 85-
ENTEGRIS INC COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SSB70 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
84

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES.	127 00	SOLD	10-30-01	906 74	1,393 77	487.03-
		ACQUIRED	05-16-01			
ENTEGRIS INC COM						
SHARES	2,300 00	SOLD	10-30-01	16,297 25	25,241 58	8,944 33-
		ACQUIRED	05-16-01			
FILENET CORP COM						
SHARES	100 00	SOLD	10-30-01	1,452 20	1,445 79	6 41
		ACQUIRED	05-16-01			
FULTON FINL CORP PA COM						
SHARES	100 00	SOLD	10-30-01	2,164 42	2,025 00	139 42
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01						
SHARES	49 00	SOLD	10-30-01	1,315 36	1,355 13	39 77-
		ACQUIRED	05-16-01			
INDYMAC BANCORP INC COM						
SHARES	100 00	SOLD	10-30-01	2,600 66	2,442 85	157 81
		ACQUIRED	05-16-01			
KULICKE & SOFFA INDS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
85

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	100.00	SOLD 10-30-01 ACQUIRED 06-06-01	1,335 32	1,609 57	274 25-
SHARES:	1,400 00	SOLD 10-30-01 ACQUIRED 06-07-01	18,694 41	24,090 50	5,396 09-
KULICKE & SOFFA INDS INC COM					
SHARES.	100 00	SOLD 10-30-01 ACQUIRED 06-07-01	1,350 20	1,720 75	370 55-
PFF BANCORP INC COM					
SHARES.	100 00	SOLD 10-30-01 ACQUIRED 05-16-01	2,445 41	2,250.00	195 41
SCHOOL SPECIALTY INC WI COM					
SHARES	88 00	SOLD 10-30-01 ACQUIRED 05-16-01	2,648 27	1,979 31	668.96
SCHOOL SPECIALTY INC WI COM					
SHARES	400 00	SOLD 10-30-01 ACQUIRED 05-16-01	12,113 59	8,996.88	3,116 71
SKY FINL GROUP INC COM STK					
SHARES	100 00	SOLD 10-30-01 ACQUIRED 05-16-01	1,965 43	1,941.02	24.41
SUMMIT PPTY INC COMMON STOCK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
86

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	56 00	SOLD	10-30-01	1,256 87	1,349 01	92 14-
		ACQUIRED	05-16-01			
TRUSTMARK CORP , COMMON STOCK						
SHARES	100 00	SOLD	10-30-01	2,356.92	2,148 46	208 46
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES	100.00	SOLD	10-30-01	2,261 67	2,503 67	242 00-
		ACQUIRED	05-16-01			
ALLETE INC						
SHARES:	138 00	SOLD	10-31-01	3,021 69	3,267 99	246 30-
		ACQUIRED	05-16-01			
ARKANSAS BEST CORP DEL COM						
SHARES:	200 00	SOLD	10-31-01	4,681.98	4,354 36	327 62
		ACQUIRED	05-16-01			
ASTORIA FINL CORP COMMON STOCK						
SHARES:	100 00	SOLD	10-31-01	5,213.76	5,723 02	509 26-
		ACQUIRED	05-16-01			
EL PASO ELEC CO COM NEW						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
87

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	200 00	SOLD 10-31-01	2,717 70	2,970 60	252 90-
		ACQUIRED 05-16-01			
ENTEGRIS INC COM					
SHARES:	304 00	SOLD 10-31-01	2,336 71	3,336 28	999.57-
		ACQUIRED 05-16-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907					
SHARES:	100 00	SOLD 10-31-01	6,689 94	6,668.86	21 08
		ACQUIRED 05-16-01			
FILENET CORP COM					
SHARES:	400 00	SOLD 10-31-01	5,842 24	5,783 16	59 08
		ACQUIRED 05-16-01			
FIRST FED CAP CORP COM					
SHARES:	300 00	SOLD 10-31-01	4,416 45	4,590 00	173 55-
		ACQUIRED 06-04-01			
FULTON FINL CORP PA COM					
SHARES:	200 00	SOLD 10-31-01	4,354 71	4,050 00	304 71
		ACQUIRED 05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR 40 01					



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
88

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	123 00	SOLD 10-31-01 ACQUIRED 05-16-01	3,291 43	3,401.65	110 22-
HAWAIIAN ELEC INDS INC COM					
SHARES	245 00	SOLD 10-31-01 ACQUIRED 05-16-01	9,113 86	8,933 29	180 57
INDYMAC BANCORP INC COM					
SHARES	200 00	SOLD 10-31-01 ACQUIRED 05-16-01	5,099 12	4,885 70	213 42
PFF BANCORP INC COM					
SHARES	200 00	SOLD 10-31-01 ACQUIRED 05-16-01	4,988 41	4,500 00	488.41
PHOENIX COS INC NEW COM					
SHARES:	300 00	SOLD 10-31-01 ACQUIRED 06-19-01	3,845 00	5,250 00	1,405 00-
SCHOOL SPECIALTY INC WI COM					
SHARES:	137 00	SOLD 10-31-01 ACQUIRED 05-16-01	4,179 18	3,081 43	1,097 75
SKY FINL GROUP INC COM STK					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
89

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	500.00	SOLD	10-31-01	9,883 97	9,705 10	178 87
		ACQUIRED	05-16-01			
SUMMIT PPTY INC COMMON STOCK						
SHARES:	146 00	SOLD	10-31-01	3,284.41	3,517 07	232 66-
		ACQUIRED	05-16-01			
TRUSTMARK CORP., COMMON STOCK						
SHARES	200.00	SOLD	10-31-01	4,755.34	4,296 92	458 42
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES	300 00	SOLD	10-31-01	6,799 78	7,511 01	711 23-
		ACQUIRED	05-16-01			
ALLETE INC						
SHARES	174 00	SOLD	11-01-01	3,946 18	4,120 51	174 33-
		ACQUIRED	05-16-01			
ARGOSY GAMING CO COM						
SHARES	300 00	SOLD	11-01-01	8,693 70	7,858 35	835 35
		ACQUIRED	05-16-01			
ARKANSAS BEST CORP DEL COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
90

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	200.00	SOLD	11-01-01	4,693 84	4,354.36	339 48
		ACQUIRED	05-16-01			
ASTORIA FINL CORP COMMON STOCK						
SHARES:	100 00	SOLD	11-01-01	5,044 83	5,723.02	678 19-
		ACQUIRED	05-16-01			
EL PASO ELEC CO COM NEW						
SHARES:	300 00	SOLD	11-01-01	4,100 86	4,455 90	355 04-
		ACQUIRED	05-16-01			
ENTEGRIS INC COM						
SHARES:	124.00	SOLD	11-01-01	973 36	1,360 85	387 49-
		ACQUIRED	05-16-01			
SHARES:	300 00	SOLD	11-01-01	2,354 92	4,166 25	1,811 33-
		ACQUIRED	06-12-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907						
SHARES	100 00	SOLD	11-01-01	6,749.77	6,668 86	80 91
		ACQUIRED	05-16-01			
FILENET CORP COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
91

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	500 00	SOLD	11-01-01	7,447 95	7,228 95	219 00
		ACQUIRED	05-16-01			
FIRST FED CAP CORP COM						
SHARES	400 00	SOLD	11-01-01	5,891.80	6,120 00	228 20-
		ACQUIRED	06-04-01			
FULTON FINL CORP PA COM						
SHARES	300 00	SOLD	11-01-01	6,443 78	6,075 00	368 78
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES	231 00	SOLD	11-01-01	6,276 06	6,388 47	112 41-
		ACQUIRED	05-16-01			
HAWAIIAN ELEC INDS INC COM						
SHARES	78 00	SOLD	11-01-01	2,899 16	2,844 07	55 09
		ACQUIRED	05-16-01			
INDYMAC BANCORP INC COM						
SHARES	300 00	SOLD	11-01-01	7,940 73	7,328 55	612 18
		ACQUIRED	05-16-01			
KULICKE & SOFFA INDS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02174 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
92

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES.	319 00	SOLD	11-01-01	5,406.87	5,317 63	89 24
		ACQUIRED	06-12-01			
SHARES	381 00	SOLD	11-01-01	6,457 73	6,441 45	16 28
		ACQUIRED	06-13-01			
PFF BANCORP INC COM						
SHARES.	300.00	SOLD	11-01-01	7,565 74	6,750 00	815 74
		ACQUIRED	05-16-01			
PHOENIX COS INC NEW COM						
SHARES	400 00	SOLD	11-01-01	5,147 82	7,000 00	1,852 18-
		ACQUIRED	06-19-01			
SCHOOL SPECIALTY INC WI COM						
SHARES.	175.00	SOLD	11-01-01	5,318 07	3,936.14	1,381.93
		ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM						
SHARES	800.00	SOLD	11-01-01	24,975 16	17,993.76	6,981.40
		ACQUIRED	05-16-01			
SKY FINL GROUP INC COM STK						
SHARES	300 00	SOLD	11-01-01	5,900 80	5,823 06	77 74
		ACQUIRED	05-16-01			
SUMMIT PPTY INC COMMON STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
93

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	198.00	SOLD	11-01-01	4,480 59	4,769.72	289.13-
		ACQUIRED	05-16-01			
TRUSTMARK CORP., COMMON STOCK						
SHARES	300 00	SOLD	11-01-01	7,073 76	6,445.38	628.38
		ACQUIRED	05-16-01			
WASHINGTON FED INC COM						
SHARES	500 00	SOLD	11-01-01	11,114 62	12,518 35	1,403 73-
		ACQUIRED	05-16-01			
CHESAPEAKE ENERGY CORP COM						
SHARES:	2,700 00	SOLD	11-05-01	17,131 19	14,034.60	3,096 59
		ACQUIRED	09-24-01			
FIRST HEALTH GROUP CORP COM						
SHARES	3,000.00	SOLD	11-05-01	68,167.02	78,595 05	10,428.03-
		ACQUIRED	05-16-01			
GBC BANCORP CALIF COM						
SHARES	100.00	SOLD	11-05-01	2,759 91	2,725 00	34 91
		ACQUIRED	10-24-01			
SHARES	100 00	SOLD	11-05-01	2,759 90	2,756 00	3 90
		ACQUIRED	10-29-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
94

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	100 00	SOLD	11-05-01	2,759.91	2,747 50	12 41
		ACQUIRED	10-30-01			
SHARES	100 00	SOLD	11-05-01	2,759 91	2,765 12	5 21-
		ACQUIRED	10-31-01			
HELMERICH & PAYNE INC COM						
SHARES	500 00	SOLD	11-05-01	14,275 92	22,839 15	8,563.23-
		ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM						
SHARES	600 00	SOLD	11-05-01	18,257 39	13,495 32	4,762.07
		ACQUIRED	05-16-01			
WHITNEY HLDG CORP COM						
SHARES	1,200 00	SOLD	11-05-01	48,070 99	48,493.32	422 33-
		ACQUIRED	05-16-01			
CHESAPEAKE ENERGY CORP COM						
SHARES:	814 00	SOLD	11-06-01	4,929 82	4,231 17	698.65
		ACQUIRED	09-24-01			
FAIRCHILD SEMICONDUCTOR INTL INC CL A						
SHARES	950 00	SOLD	11-06-01	21,796 64	18,224 13	3,572.51
		ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
95

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	700.00	SOLD	11-06-01	21,251 29	15,744.54	5,506 75
		ACQUIRED	05-16-01			
GBC BANCORP CALIF COM						
SHARES:	100 00	SOLD	11-07-01	2,749 91	2,765 12	15 21-
		ACQUIRED	10-31-01			
SHARES	200.00	SOLD	11-07-01	5,499 81	5,584 00	84 19-
		ACQUIRED	11-01-01			
KENNAMETAL INC CAPITAL STOCK \$1 25 PAR						
SHARES:	800 00	SOLD	11-07-01	30,237 23	26,746 80	3,490.43
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						
SHARES:	500 00	SOLD	11-07-01	21,469 28	21,173.60	295 68
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES	200 00	SOLD	11-07-01	8,748 28	8,904.70	156 42-
		ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
96

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	11-07-01	9,050 69	6,747.66	2,303.03
		ACQUIRED	05-16-01			
ALLETE INC						
SHARES	300 00	SOLD	11-08-01	6,890 76	7,104 33	213 57-
		ACQUIRED	05-16-01			
EVEREST RE GROUP LTD.ISIN BMG3223R1088 SEDOL 2709907						
SHARES	400.00	SOLD	11-08-01	27,984 06	26,675 44	1,308.62
		ACQUIRED	05-16-01			
HELMERICH & PAYNE INC COM						
SHARES	300 00	SOLD	11-08-01	8,801 70	13,703 49	4,901 79-
		ACQUIRED	05-16-01			
KULICKE & SOFFA INDS INC COM						
SHARES	500 00	SOLD	11-08-01	8,392 32	8,453 35	61.03-
		ACQUIRED	06-13-01			
SHARES	500 00	SOLD	11-08-01	8,392 32	7,365 00	1,027 32
		ACQUIRED	06-18-01			
LAFARGE NORTH AMER INC						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
97

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	300 00	SOLD	11-08-01	11,090.62	9,918 81	1,171 81
		ACQUIRED	05-16-01			
PEOPLES ENERGY CORP , COMMON STOCK, NO PAR						
SHARES	450 00	SOLD	11-08-01	17,636 17	18,345 69	709 52-
		ACQUIRED	05-16-01			
PHOENIX COS INC NEW COM						
SHARES	1,500 00	SOLD	11-08-01	20,698 85	26,250 00	5,551 15-
		ACQUIRED	06-19-01			
RAYONIER INC COM						
SHARES	100 00	SOLD	11-08-01	4,416 83	4,452.35	35 52-
		ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM						
SHARES:	700 00	SOLD	11-08-01	20,754 30	15,744 54	5,009.76
		ACQUIRED	05-16-01			
WHITNEY HLDG CORP COM						
SHARES	30 00	SOLD	11-08-01	1,200 25	1,212 33	12 08-
		ACQUIRED	05-16-01			
ARGOSY GAMING CO COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
98

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES· 1,000 00	SOLD	11-09-01	31,006 96	26,194 50	4,812 46
	ACQUIRED	05-16-01			
HEALTH NET INC COM					
SHARES 900 00	SOLD	11-09-01	17,495 41	17,743 50	248 09-
	ACQUIRED	05-16-01			
KULICKE & SOFFA INDS INC COM					
SHARES 100 00	SOLD	10-12-01	1,715 45	1,473 00	242 45
	ACQUIRED	06-18-01			
SHARES· 1,350 00	SOLD	11-12-01	23,158.62	19,341 72	3,816 90
	ACQUIRED	06-19-01			
SHARES. 350 00	SOLD	11-12-01	6,004 08	5,409.46	594 62
	ACQUIRED	06-26-01			
SHARES 50 00	SOLD	11-12-01	857 73	816 03	41 70
	ACQUIRED	06-28-01			
CHESAPEAKE ENERGY CORP COM					
SHARES 1,600 00	SOLD	11-12-01	11,007 63	8,316 80	2,690 83
	ACQUIRED	09-24-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
99

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	11-12-01	20,436 73	20,006 58	430.15
		ACQUIRED	05-16-01			
SHARES.	50 00	SOLD	11-12-01	3,406 12	3,569 96	163 84-
		ACQUIRED	06-26-01			
SHARES:	25 00	SOLD	11-12-01	1,703 06	1,843 59	140 53-
		ACQUIRED	06-28-01			
SHARES	25 00	SOLD	11-12-01	1,703 06	1,841 07	138 01-
		ACQUIRED	06-29-01			
SHARES:	100 00	SOLD	11-12-01	6,812 24	7,114 00	301 76-
		ACQUIRED	07-18-01			
SHARES	50.00	SOLD	11-12-01	3,406 12	3,471 50	65 38-
		ACQUIRED	08-08-01			
HEALTH NET INC COM						
SHARES	1,100 00	SOLD	11-12-01	21,473 37	21,686.50	213 13-
		ACQUIRED	05-16-01			
WHITNEY HLDG CORP COM						
SHARES:	200 00	SOLD	11-12-01	8,007 99	8,082 22	74 23-
		ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
100

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,050 00	SOLD 11-13-01 ACQUIRED 05-16-01	24,884 69	23,616.81	1,267 88
SHARES	244.00	SOLD 11-13-01 ACQUIRED 06-12-01	5,782 73	5,955.38	172.65-
SHARES	106 00	SOLD 11-13-01 ACQUIRED 06-13-01	2,512 17	2,582 00	69 83-
WHITNEY HLDG CORP COM					
SHARES:	70 00	SOLD 11-13-01 ACQUIRED 05-16-01	2,806 90	2,828 78	21 88-
CONSTELLATION BRANDS INC CL A					
SHARES	1,800 00	SOLD 11-14-01 ACQUIRED 05-16-01	66,904 12	65,840 04	1,064 08
SHARES:	100.00	SOLD 11-14-01 ACQUIRED 06-12-01	3,716 90	3,739.36	22 46-
PHOTRONICS INC COM					
SHARES	1,000 00	SOLD 11-14-01 ACQUIRED 09-05-01	27,941 66	23,906 10	4,035 56
SCHOOL SPECIALTY INC WI COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
101

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES.	550 00	SOLD	11-14-01	13,555 23	13,397 18	158 05
		ACQUIRED	06-13-01			
SHARES.	50 00	SOLD	11-14-01	1,232 29	1,276 72	44 43-
		ACQUIRED	06-26-01			
SKY FINL GROUP INC COM STK						
SHARES.	300 00	SOLD	11-14-01	6,015 78	5,823 06	192 72
		ACQUIRED	05-16-01			
TRUSTMARK CORP , COMMON STOCK						
SHARES.	1,200 00	SOLD	11-14-01	29,317 54	25,781 52	3,536.02
		ACQUIRED	05-16-01			
CONSTELLATION BRANDS INC CL A						
SHARES	100.00	SOLD	11-15-01	3,966 47	3,739.36	227.11
		ACQUIRED	06-12-01			
SCHOOL SPECIALTY INC WI COM						
SHARES.	150 00	SOLD	11-15-01	3,740 83	3,830 14	89 31-
		ACQUIRED	06-26-01			
SHARES.	100 00	SOLD	11-15-01	2,493 89	2,596 52	102 63-
		ACQUIRED	06-28-01			

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

PAGE  
102

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	50 00	SOLD	11-15-01	1,246 94	1,293 48	46 54-
		ACQUIRED	06-29-01			
SHARES.	50 00	SOLD	11-15-01	1,246 94	1,311.19	64 25-
		ACQUIRED	07-02-01			
SHARES:	350 00	SOLD	11-15-01	8,728 60	9,660.00	931 40-
		ACQUIRED	07-18-01			
SHARES	200.00	SOLD	11-15-01	4,987 77	5,568 00	580 23-
		ACQUIRED	08-08-01			
SHARES	99 00	SOLD	11-15-01	2,468 95	2,959.55	490 60-
		ACQUIRED	08-28-01			
SHARES:	48 00	SOLD	11-15-01	1,197.07	1,439 31	242 24-
		ACQUIRED	08-29-01			
SHARES.	153 00	SOLD	11-15-01	3,815 64	4,607.60	791 96-
		ACQUIRED	08-31-01			
SHARES	100.00	SOLD	11-15-01	2,493 89	2,923 00	429 11-
		ACQUIRED	10-12-01			
SKY FINL GROUP INC COM STK						
SHARES	300 00	SOLD	11-15-01	6,018 99	5,823 06	195 93
		ACQUIRED	05-16-01			
TRUSTMARK CORP , COMMON STOCK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
103

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	100 00	SOLD 11-15-01 ACQUIRED 05-16-01	2,443 91	2,148 46	295 45
SKY FINL GROUP INC COM STK					
SHARES.	600 00	SOLD 11-16-01 ACQUIRED 05-16-01	11,999 60	11,646.12	353.48
CONSTELLATION BRANDS INC CL A					
SHARES	50 00	SOLD 11-19-01 ACQUIRED 06-12-01	1,997 43	1,869 68	127 75
ROYAL CARIBBEAN CRUISES COM STK ISIN# LR0008862868					
SHARES.	2,400 00	SOLD 11-20-01 ACQUIRED 10-26-01	38,405.67	21,844 80	16,560 87
SHARES	2,400 00	SOLD 11-20-01 ACQUIRED 10-29-01	38,405.67	22,491 36	15,914 31
SHARES	400 00	SOLD 11-20-01 ACQUIRED 10-30-01	6,400 95	4,367 00	2,033 95
#REORG DAL-TILE INC CASH & STK MGR TO MOHAWK IND INC 2581839 EFF 3/21/02					
SHARES	3,800 00	SOLD 11-20-01 ACQUIRED 05-16-01	81,959 08	53,558.72	28,400 36



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
104

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 606.00	SOLD	11-20-01	13,070.32	9,882.59	3,187.73
	ACQUIRED	06-12-01			
SHARES: 1,294.00	SOLD	11-20-01	27,909.22	21,612.00	6,297.22
	ACQUIRED	06-13-01			
SHARES 300.00	SOLD	11-20-01	6,470.45	5,135.58	1,334.87
	ACQUIRED	06-26-01			
SHARES 150.00	SOLD	11-20-01	3,235.23	2,600.58	634.65
	ACQUIRED	06-28-01			
SHARES 75.00	SOLD	11-20-01	1,617.61	1,356.68	260.93
	ACQUIRED	06-29-01			
SHARES 75.00	SOLD	11-20-01	1,617.62	1,339.38	278.24
	ACQUIRED	07-02-01			
SHARES 400.00	SOLD	11-20-01	8,627.27	7,372.00	1,255.27
	ACQUIRED	07-18-01			
SHARES 200.00	SOLD	11-20-01	4,313.63	3,456.00	857.63
	ACQUIRED	08-08-01			
SHARES 99.00	SOLD	11-20-01	2,135.25	1,828.62	306.63
	ACQUIRED	08-28-01			
SHARES 48.00	SOLD	11-20-01	1,035.27	907.32	127.95
	ACQUIRED	08-29-01			

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

LUMINA FOUNDATION  
NATIONAL CITY

PAGE  
105

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	153 00	SOLD ACQUIRED	11-20-01 08-31-01	3,299 93	2,769.04	530.89
SHARES	343.00	SOLD ACQUIRED	11-20-01 09-26-01	7,397 89	4,887 41	2,510.48
SHARES	157 00	SOLD ACQUIRED	11-20-01 09-28-01	3,386 20	2,383.59	1,002 61
SHARES:	700 00	SOLD ACQUIRED	11-20-01 10-12-01	15,097.73	11,527.39	3,570 34
SHARES:	800 00	SOLD ACQUIRED	11-20-01 11-08-01	17,254 55	13,799 60	3,454 95
#REORG DAL-TILE INC CASH & STK MGR TO MOHAWK IND INC 25B1839 EFF 3/21/02						
SHARES	300 00	SOLD ACQUIRED	11-20-01 05-16-01	6,234 27	4,228 32	2,005 95
OAK TECHNOLOGY INC COM						
SHARES	150 00	SOLD ACQUIRED	11-20-01 09-24-01	1,807 43	1,044 52	762 91
ROYAL CARIBBEAN CRUISES COM STK ISIN# LR0008862868						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
106

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	3,100 00	SOLD	11-20-01	55,431 73	28,216 20	27,215 53
		ACQUIRED	10-26-01			
CONSTELLATION BRANDS INC CL A						
SHARES	8 00	SOLD	11-21-01	319 71	299 15	20 56
		ACQUIRED	06-12-01			
SHARES	242 00	SOLD	11-21-01	9,671 15	9,260 61	410 54
		ACQUIRED	06-13-01			
SHARES	150 00	SOLD	11-21-01	5,994 52	5,850 06	144 46
		ACQUIRED	06-26-01			
SHARES.	100 00	SOLD	11-21-01	3,996 35	4,418.00	421 65-
		ACQUIRED	07-18-01			
MINERALS TECHNOLOGIES INC COM						
SHARES:	200.00	SOLD	11-21-01	8,900 22	8,469.44	430.78
		ACQUIRED	05-16-01			
OAK TECHNOLOGY INC COM						
SHARES:	200 00	SOLD	11-21-01	2,199 92	1,392 70	807 22
		ACQUIRED	09-24-01			
RAYONIER INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
107

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	400 00	SOLD	11-21-01	18,075 39	17,809 40	265 99
		ACQUIRED	05-16-01			
FOOT LOCKER INC COM						
SHARES:	900 00	SOLD	11-23-01	14,534 51	12,214.98	2,319 53
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES:	50 00	SOLD	11-23-01	2,261 72	2,226 18	35 54
		ACQUIRED	05-16-01			
CONSTELLATION BRANDS INC CL A						
SHARES	150 00	SOLD	11-26-01	5,751 05	6,627.00	875 95-
		ACQUIRED	07-18-01			
SHARES	100 00	SOLD	11-26-01	3,834 03	4,367 00	532 97-
		ACQUIRED	08-08-01			
SHARES:	33 00	SOLD	11-26-01	1,265 23	1,425 38	160.15-
		ACQUIRED	08-28-01			
SHARES:	16 00	SOLD	11-26-01	613 44	678 82	65 38-
		ACQUIRED	08-29-01			
SHARES:	51 00	SOLD	11-26-01	1,955 36	2,161 70	206.34-
		ACQUIRED	08-31-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
108

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	126 00	SOLD	11-26-01	4,830 88	5,161 93	331 05-
		ACQUIRED	09-26-01			
SHARES	74 00	SOLD	11-26-01	2,837 18	3,076 85	239 67-
		ACQUIRED	09-28-01			
SHARES	200 00	SOLD	11-26-01	7,668 06	8,687 00	1,018 94-
		ACQUIRED	10-12-01			
SHARES	300 00	SOLD	11-26-01	11,502.10	12,701 58	1,199 48-
		ACQUIRED	11-08-01			
FOOT LOCKER INC COM						
SHARES.	3,800.00	SOLD	11-26-01	62,188 72	51,574 36	10,614.36
		ACQUIRED	05-16-01			
OAK TECHNOLOGY INC COM						
SHARES.	1,450 00	SOLD	11-26-01	16,656 17	10,097.08	6,559 09
		ACQUIRED	09-24-01			
MTR GAMING GROUP INC COM						
SHARES	200 00	SOLD	11-27-01	2,786.96	1,951 05	835 91
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
109

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300 00	SOLD	11-27-01	13,557 38	12,704 16	853 22
		ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM						
SHARES:	100.00	SOLD	11-29-01	1,359 95	975 53	384 42
		ACQUIRED	05-16-01			
MINERALS TECHNOLOGIES INC COM						
SHARES	100 00	SOLD	11-29-01	4,443 92	4,234 72	209.20
		ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM						
SHARES	500 00	SOLD	11-30-01	6,804 32	4,877 63	1,926 69
		ACQUIRED	05-16-01			
FIRST HEALTH GROUP CORP COM						
SHARES	2,300 00	SOLD	12-03-01	53,843 50	60,256 20	6,412 70-
		ACQUIRED	05-16-01			
SHARES:	100 00	SOLD	12-03-01	2,341 02	2,780 74	439 72-
		ACQUIRED	06-26-01			
SHARES	50 00	SOLD	12-03-01	1,170 51	1,285.93	115.42-
		ACQUIRED	06-28-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
110

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	150.00	SOLD	12-03-01	3,511.53	3,960.00	448.47-
		ACQUIRED	07-18-01			
SHARES:	100.00	SOLD	12-03-01	2,341.02	2,705.00	363.98-
		ACQUIRED	08-08-01			
SHARES	99.00	SOLD	12-03-01	2,317.61	2,796.29	478.68-
		ACQUIRED	08-28-01			
SHARES	48.00	SOLD	12-03-01	1,123.69	1,377.49	253.80-
		ACQUIRED	08-29-01			
SHARES	153.00	SOLD	12-03-01	3,581.77	4,246.59	664.82-
		ACQUIRED	08-31-01			
BEVERLY ENTERPRISES INC COM STK						
SHARES	3,500.00	SOLD	12-03-01	31,323.95	33,319.30	1,995.35-
		ACQUIRED	05-16-01			
FURNITURE BRANDS INTL INC COM						
SHARES	2,790.00	SOLD	12-03-01	71,840.10	64,312.01	7,528.09
		ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM						
SHARES	625.00	SOLD	12-03-01	8,502.03	6,097.03	2,405.00
		ACQUIRED	05-16-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
111

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 275 00	SOLD 12-03-01	3,740 89	3,006 11	734 78
	ACQUIRED 06-12-01			
OWENS & MINOR INC NEW COM				
SHARES: 2,200 00	SOLD 12-03-01	40,153 27	43,301.72	3,148.45-
	ACQUIRED 05-16-01			
OWENS & MINOR INC NEW COM				
SHARES. 300 00	SOLD 12-04-01	5,499 17	5,904 78	405.61-
	ACQUIRED 05-16-01			
ARGOSY GAMING CO COM				
SHARES 1,000 00	SOLD 12-05-01	32,049.62	26,194 50	5,855 12
	ACQUIRED 05-16-01			
PHOTRONICS INC COM				
SHARES 1,700 00	SOLD 12-05-01	51,180.70	40,640 37	10,540 33
	ACQUIRED 09-05-01			
AGCO CORP COMMON STOCK				
SHARES: 200 00	SOLD 12-06-01	3,189 25	1,641 94	1,547 31
	ACQUIRED 05-16-01			
MINERALS TECHNOLOGIES INC COM				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
112

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	550 00	SOLD	12-06-01	25,577 17	23,290 96	2,286 21
		ACQUIRED	05-16-01			
PHOTRONICS INC COM						
SHARES:	450.00	SOLD	12-06-01	13,089 88	10,757 75	2,332 13
		ACQUIRED	09-05-01			
SHARES:	500 00	SOLD	12-06-01	14,544 31	9,800.00	4,744 31
		ACQUIRED	09-20-01			
#REORG UCAR INTL INC N/C TO GRAFTECH INTL LTD 2353262 EFF 5/7/02						
SHARES	900 00	SOLD	12-06-01	9,325 39	8,550 00	775 39
		ACQUIRED	07-25-01			
MINERALS TECHNOLOGIES INC COM						
SHARES	250 00	SOLD	12-07-01	11,478 99	10,586 80	892 19
		ACQUIRED	05-16-01			
E PIPHANY INC COM						
SHARES	1,200 00	SOLD	12-10-01	11,618 37	6,669 60	4,948 77
		ACQUIRED	10-24-01			
FAIRCHILD SEMICONDUCTOR INTL INC CL A						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
113

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,950.00	SOLD 12-10-01 ACQUIRED 05-16-01	50,597 11	37,407.44	13,189.67
WOLVERINE WORLD WIDE INC COM					
SHARES:	3,100.00	SOLD 12-10-01 ACQUIRED 05-16-01	45,316 76	54,869 07	9,552.31-
E PIPHANY INC COM					
SHARES	1,150.00	SOLD 12-11-01 ACQUIRED 10-24-01	11,079.19	6,391.70	4,687.49
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907					
SHARES	50 00	SOLD 12-13-01 ACQUIRED 08-08-01	3,285 00	3,471 50	186 50-
SHARES:	33 00	SOLD 12-13-01 ACQUIRED 08-28-01	2,168.09	2,157 26	10 83
SHARES:	16 00	SOLD 12-13-01 ACQUIRED 08-29-01	1,051 20	1,044 83	6 37
SHARES:	51.00	SOLD 12-13-01 ACQUIRED 08-31-01	3,350 69	3,276 28	74 41
SHARES:	281 00	SOLD 12-13-01 ACQUIRED 09-17-01	18,461.68	15,350.13	3,111 55

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
114

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	319 00	SOLD	12-13-01	20,958 27	17,081.14	3,877 13
		ACQUIRED	09-18-01			
MTR GAMING GROUP INC COM						
SHARES	475 00	SOLD	12-13-01	6,459 78	5,192 37	1,267 41
		ACQUIRED	06-12-01			
KENNAMETAL INC. CAPITAL STOCK \$1 25 PAR						
SHARES	950 00	SOLD	12-14-01	37,081.16	31,761 82	5,319 34
		ACQUIRED	05-16-01			
MTR GAMING GROUP INC COM						
SHARES	500 00	SOLD	12-14-01	6,816 22	5,465 65	1,350 57
		ACQUIRED	06-12-01			
OAK TECHNOLOGY INC COM						
SHARES	1,300 00	SOLD	12-14-01	19,085 57	9,052 55	10,033 02
		ACQUIRED	09-24-01			
E PIPHANY INC COM						
SHARES	800.00	SOLD	12-17-01	7,511 74	4,446 40	3,065 34
		ACQUIRED	10-24-01			
E PIPHANY INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO. 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
115

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	3,200 00	SOLD	12-17-01	30,265 55	17,785 60	12,479 95
		ACQUIRED	10-24-01			
MTR GAMING GROUP INC COM						
SHARES.	125 00	SOLD	12-17-01	1,718 69	1,366 41	352 28
		ACQUIRED	06-12-01			
MTR GAMING GROUP INC COM						
SHARES.	409.00	SOLD	12-17-01	5,999 38	4,470 90	1,528 48
		ACQUIRED	06-12-01			
SHARES:	1,316 00	SOLD	12-17-01	19,303.62	15,627 37	3,676 25
		ACQUIRED	06-13-01			
SHARES	300 00	SOLD	12-17-01	4,400 52	3,935 25	465 27
		ACQUIRED	06-26-01			
E PIPHANY INC COM						
SHARES.	650.00	SOLD	12-18-01	5,960.30	3,612 70	2,347.60
		ACQUIRED	10-24-01			
SHARES	500 00	SOLD	12-18-01	4,584.85	3,012 05	1,572 80
		ACQUIRED	10-29-01			
SHARES.	300 00	SOLD	12-18-01	2,750 90	1,733.55	1,017 35
		ACQUIRED	10-30-01			

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

PAGE  
116

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	600.00	SOLD	12-18-01	5,501.82	3,424.08	2,077.74
		ACQUIRED	10-31-01			
SHARES	800.00	SOLD	12-18-01	7,335.76	4,565.36	2,770.40
		ACQUIRED	11-01-01			
SHARES	790.00	SOLD	12-18-01	7,244.05	6,122.66	1,121.39
		ACQUIRED	11-27-01			
SHARES	410.00	SOLD	12-18-01	3,759.58	3,031.09	728.49
		ACQUIRED	11-30-01			
FAIRCHILD SEMICONDUCTOR INTL INC CL A						
SHARES	600.00	SOLD	12-20-01	15,254.73	11,509.98	3,744.75
		ACQUIRED	05-16-01			
ARGOSY GAMING CO COM						
SHARES	950.00	SOLD	12-20-01	31,789.83	24,884.77	6,905.06
		ACQUIRED	05-16-01			
ARKANSAS BEST CORP DEL COM						
SHARES	1,200.00	SOLD	12-20-01	34,546.60	26,126.16	8,420.44
		ACQUIRED	05-16-01			
FILENET CORP COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630 6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
117

DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	200 00	SOLD	12-20-01	3,994 87	2,891 58	1,103 29
		ACQUIRED	05-16-01			
SHARES.	200 00	SOLD	12-20-01	3,994.86	2,804 64	1,190.22
		ACQUIRED	06-12-01			
AFFILIATED MANAGERS GROUP INC COM STK						
SHARES:	900 00	SOLD	12-21-01	62,613 52	50,438 79	12,174 73
		ACQUIRED	05-16-01			
FILENET CORP COM						
SHARES:	835 00	SOLD	12-21-01	16,226 18	11,709 37	4,516 81
		ACQUIRED	06-12-01			
SHARES.	765 00	SOLD	12-21-01	14,865 90	10,735 02	4,130 88
		ACQUIRED	06-13-01			
JLG INDS INC COM						
SHARES	100 00	SOLD	12-24-01	1,023 96	1,012 69	11 27
		ACQUIRED	11-07-01			
AGCO CORP COMMON STOCK						
SHARES	1,200 00	SOLD	12-24-01	19,020 56	9,851 64	9,168 92
		ACQUIRED	05-16-01			
AFFILIATED MANAGERS GROUP INC COM STK						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
118

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES:	166 00	SOLD	12-24-01	11,529 14	9,303 15	2,225 99
		ACQUIRED	05-16-01			
TECUMSEH PRODS CO CL A						
SHARES:	100 00	SOLD	12-24-01	5,174 82	4,830 00	344 82
		ACQUIRED	05-16-01			
TIMKEN CO COMMON STOCK, NO PAR						
SHARES:	275.00	SOLD	12-24-01	4,369 60	4,979 18	609 58-
		ACQUIRED	05-16-01			
#REORG UCAR INTL INC N/C TO GRAFTECH INTL LTD 2353262 EFF 5/7/02						
SHARES	900 00	SOLD	12-24-01	9,132.89	8,550 00	582.89
		ACQUIRED	07-25-01			
UNOVA INC COM						
SHARES	400 00	SOLD	12-24-01	1,987 05	2,637 08	650.03-
		ACQUIRED	06-05-01			
TECUMSEH PRODS CO CL A						
SHARES	100 00	SOLD	12-26-01	5,185 12	4,830 00	355 12
		ACQUIRED	05-16-01			
UNOVA INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
119

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES·	250 00	SOLD	12-26-01	1,221 00	1,648 17	427.17-
		ACQUIRED	06-05-01			
STANCORP FINL GROUP INC COM						
SHARES	200 00	SOLD	12-27-01	9,504 82	8,990 02	514 80
		ACQUIRED	07-13-01			
SHARES:	450 00	SOLD	12-27-01	21,385 85	20,277 00	1,108 85
		ACQUIRED	07-13-01			
SHARES.	30 00	SOLD	12-27-01	1,425 73	1,348.80	76 93
		ACQUIRED	07-16-01			
SHARES	20 00	SOLD	12-27-01	950 48	913 39	37 09
		ACQUIRED	07-17-01			
CHESAPEAKE ENERGY CORP COM						
SHARES:	900 00	SOLD	12-27-01	5,919 82	4,678 20	1,241 62
		ACQUIRED	09-24-01			
FIRST FED CAP CORP COM						
SHARES·	300 00	SOLD	12-27-01	4,712 48	4,590 00	122 48
		ACQUIRED	06-04-01			
HIGHWOODS PPTYS INC COM						



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
120

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	400 00	SOLD	12-27-01	10,225.25	9,853 86	371 39
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES:	200 00	SOLD	12-27-01	9,798 67	8,904 70	893.97
		ACQUIRED	05-16-01			
WHITNEY HLDG CORP COM						
SHARES:	159.00	SOLD	12-27-01	7,318.73	6,425 36	893 37
		ACQUIRED	05-16-01			
CHESAPEAKE ENERGY CORP COM						
SHARES	1,000 00	SOLD	12-28-01	6,718 89	5,198 00	1,520 89
		ACQUIRED	09-24-01			
FIRST FED CAP CORP COM						
SHARES	100 00	SOLD	12-28-01	1,553 31	1,530 00	23 31
		ACQUIRED	06-05-01			
SHARES	300 00	SOLD	12-28-01	4,659 91	4,641 00	18 91
		ACQUIRED	06-07-01			
HIGHWOODS PPTYS INC COM						
SHARES	500 00	SOLD	12-28-01	12,887 30	12,317 32	569 98
		ACQUIRED	05-16-01			
RAYONIER INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
121

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	300.00	SOLD	12-28-01	15,035.77	13,357.05	1,678.72
		ACQUIRED	05-16-01			
STANCORP FINL GROUP INC COM						
SHARES	180.00	SOLD	12-28-01	8,564.02	8,220.55	343.47
		ACQUIRED	07-17-01			
SHARES:	20.00	SOLD	12-28-01	951.56	930.00	21.56
		ACQUIRED	07-18-01			
SHARES	500.00	SOLD	12-28-01	23,788.94	23,078.20	710.74
		ACQUIRED	07-18-01			
WHITNEY HLDG CORP COM						
SHARES:	200.00	SOLD	12-28-01	9,102.36	8,082.22	1,020.14
		ACQUIRED	05-16-01			
CHESAPEAKE ENERGY CORP COM						
SHARES	1,100.00	SOLD	12-31-01	7,328.85	5,717.80	1,611.05
		ACQUIRED	09-24-01			
FIRST FED CAP CORP COM						
SHARES	500.00	SOLD	12-31-01	7,810.38	7,735.00	75.38
		ACQUIRED	06-07-01			
HIGHWOODS PPTYS INC COM						

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
122

<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	500 00	SOLD	12-31-01	12,996 70	12,317.32	679.38
		ACQUIRED	05-16-01			
RAYONIER INC COM						
SHARES	300 00	SOLD	12-31-01	15,182 77	13,357 05	1,825 72
		ACQUIRED	05-16-01			
STANCORP FINL GROUP INC COM						
SHARES.	270 00	SOLD	12-31-01	12,811 98	12,462 23	349 75
		ACQUIRED	07-18-01			
SHARES	30 00	SOLD	12-31-01	1,423 56	1,374 35	49.21
		ACQUIRED	08-08-01			
SHARES	33 00	SOLD	12-31-01	1,565 90	1,546 15	19 75
		ACQUIRED	08-28-01			
SHARES	16 00	SOLD	12-31-01	759 23	748 71	10 52
		ACQUIRED	08-29-01			
SHARES	51 00	SOLD	12-31-01	2,420 04	2,376 16	43 88
		ACQUIRED	08-31-01			
SHARES	123 00	SOLD	12-31-01	5,836 57	5,445 06	391 51
		ACQUIRED	09-26-01			
SHARES	77 00	SOLD	12-31-01	3,653 79	3,678 24	24 45-
		ACQUIRED	09-28-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
123

DESCRIPTION OF PROPERTY		DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	200 00	SOLD 12-31-01 ACQUIRED 10-12-01	9,490 36	8,660 00	830 36
WHITNEY HLDG CORP COM					
SHARES	141 00	SOLD 12-31-01 ACQUIRED 05-16-01	6,289 15	5,697 97	591 18
<u>SUB-TOTAL</u>			13,201,345 87 4	13,204,988.25	3,642.38-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>			13,201,345 87	13,204,988 25	3,642.38-

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
<u>LONG TERM CAPITAL GAINS AND LOSSES</u>					
FIRST INDL RLTY TR INC COM	20%	165 20 ✓		165.20	
ARDEN RLTY GROUP INC	20%	82 34 ✓		82.34	
ARDEN RLTY GROUP INC	20%	98 81 ✓		98 81	
FIRST INDL RLTY TR INC COM	20%	261 34 ✓		261 34	
FIRST INDL RLTY TR INC COM	20%	127 68 ✓		127 68	
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0.01					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
124

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>	<u>28% RATE GAIN/LOSS</u>
	20%	471 80 ✓		471.80	
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01	20%	599 76 ✓		599.76	
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0.01	20%	369 09 ✓		369 09	
HIGHWOODS PPTYS INC COM	20%	513 77 ✓		513 77	
HIGHWOODS PPTYS INC COM	20%	485 99 ✓		485.99	
SUMMIT PPTY INC COMMON STOCK	20%	226.35 ✓		226.35	
SUMMIT PPTY INC COMMON STOCK	20%	195 39 ✓		195 39	
<u>SUB-TOTAL</u>		3,597 52	0 00	3,597 52	0 00

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>	<u>28% RATE GAIN/LOSS</u>
--------------------------------	--------------------------------	---------------------------	-----------------------	------------------	-------------------------------

### CAPITAL GAIN DIVIDENDS

DEVELOPERS DIVERSIFIED RLTY CORP COM	20%	2.80		2 80	
DEVELOPERS DIVERSIFIED RLTY CORP COM	20%	293 79		293 79	
DEVELOPERS DIVERSIFIED RLTY CORP COM					

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
125

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
	20%	235 76		235.76	
HIGHWOODS PPTYS INC COM	20%	22 34		22 34	
HIGHWOODS PPTYS INC COM	20%	21 14		21 14	
SUMMIT PPTY INC COMMON STOCK	20%	374.25		374 25	
SUMMIT PPTY INC COMMON STOCK	20%	433 54		433 54	
<u>SUB-TOTAL</u>		1,383 62	0 00	1,383 62	0 00
<u>TOTAL LONG TERM CAPITAL GAIN/LOSS-</u>		4,981 14	0 00	4,981 14	0.00

GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1245,  
1250, 1252, 1254, 1255

FORM 4797, PT III, SEC 1250

DEVELOPERS DIVERSIFIED RLTY CORP COM	1 52	1 52
FIRST INDL RLTY TR INC COM	155 20	155 20
ARDEN RLTY GROUP INC	52 36	52 36
ARDEN RLTY GROUP INC	43.63	43 63
DEVELOPERS DIVERSIFIED RLTY CORP COM	160 47	160 47
DEVELOPERS DIVERSIFIED RLTY CORP COM	128 77	128 77
FIRST INDL RLTY TR INC COM		

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
126

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
		119 36		119 36
FIRST INDL RLTY TR INC COM		244 32		244.32
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01		95 06		95 06
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01		121 52		121 52
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01		154 49		154 49
HIGHWOODS PPTYS INC COM		84.24		84.24
HIGHWOODS PPTYS INC COM		79 69		79 69
SUMMIT PPTY INC COMMON STOCK		241 43		241 43
SUMMIT PPTY INC COMMON STOCK		208 40		208 40
<u>SUB-TOTAL</u>		1,890 46	0.00	1,890.46
<u>TOTAL GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1245, 1250, 1252, 1254, 1255</u>		1,890 46	0 00	1,890.46

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02176 ACCOUNT NO 26-09664  
SS870 AAB

LUMINA FOUNDATION  
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
127

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	3,642.38-
---	-----------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	3,642.38-
---	-----------

### LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 %	4,981.14
---	----------

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 %	0.00
---	------

SUB TOTAL LONG TERM GAINS AND LOSSES	4,981.14
--------------------------------------	----------

TOTAL LONG TERM CAPITAL GAINS AND LOSSES	4,981.14
--	----------



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09971  
SS870 AAB

LUMINA FOUNDATION  
SANFORD C. BERNSTEIN

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 200,000 00	SOLD 06-22-01 ACQUIRED 05-08-01	24,682,676 78	25,270,000 00	587,323 22-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 100,000 00	SOLD 06-25-01 ACQUIRED 05-08-01	12,312,089 36	12,635,000.00	322,910 64-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 200,000.00	SOLD 06-26-01 ACQUIRED 05-08-01	24,244,191 40	25,270,000.00	1,025,808.60-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 92,800 00	SOLD 06-27-01 ACQUIRED 05-08-01	11,287,472 17	11,725,280 00	437,807 83-
COOPER INDUSTRIES, INC , COMMON STOCK \$5 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09971  
SS870 AAB

LUMINA FOUNDATION  
SANFORD C. BERNSTEIN

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 16,700.00 SOLD 08-06-01 ACQUIRED 06-22-01		915,964.46	670,772.20	245,192.26
COOPER INDUSTRIES, INC , COMMON STOCK \$5 PAR				
SHARES: 18,700.00 SOLD 08-07-01 ACQUIRED 06-22-01		1,014,441.18	751,104.20	263,336.98
COCA COLA ENTERPRISES INC COM				
SHARES: 1,800.00 SOLD 09-07-01 ACQUIRED 06-27-01		27,295.01	29,256.64	1,961.63-
COCA COLA ENTERPRISES INC COM				
SHARES: 42,325.00 SOLD 09-10-01 ACQUIRED 06-27-01		639,437.48	687,937.41	48,499.93-
SHARES: 45,675.00 SOLD 09-10-01 ACQUIRED 06-29-01		690,048.60	756,333.55	66,284.95-
DOW CHEMICAL CO , COMMON STOCK, \$2.50 PAR				
SHARES: 5,450.00 SOLD 10-10-01 ACQUIRED 06-22-01		181,206.46	180,353.36	853.10
SHARES: 4,850.00 SOLD 10-10-01 ACQUIRED 06-22-01		161,257.12	160,445.56	811.56
DOW CHEMICAL CO., COMMON STOCK, \$2.50 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09971  
SS870 AAB

LUMINA FOUNDATION  
SANFORD C. BERNSTEIN

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
3

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 16,800 00	SOLD 11-15-01	609,819.67	555,770.19	54,049 48
	ACQUIRED 06-22-01			
SARA LEE CORP., COMMON STOCK				
SHARES: 18,800.00	SOLD 11-28-01	414,338 18	365,805 34	48,532 84
	ACQUIRED 07-06-01			
SCHERING-PLOUGH CORP COMMON STOCK, \$1 PAR				
SHARES: 34,500 00	SOLD 12-21-01	1,255,758.14	1,320,632.28	64,874 14-
	ACQUIRED 06-25-01			
SHARES: 600 00	SOLD 12-21-01	21,839 27	22,861 82	1,022.55-
	ACQUIRED 06-27-01			
SCHERING-PLOUGH CORP. COMMON STOCK, \$1 PAR				
SHARES: 2,280 00	SOLD 12-27-01	82,067 92	86,874 94	4,807 02-
	ACQUIRED 06-27-01			
SHARES: 1,020.00	SOLD 12-27-01	36,714 59	39,080 94	2,366 35-
	ACQUIRED 06-27-01			
SHARES: 21,500.00	SOLD 12-27-01	773,886.05	823,450.00	49,563.95-
	ACQUIRED 07-18-01			
<u>SUB-TOTAL</u>		79,350,503.84	81,350,958 43	2,000,454 59-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		79,350,503 84	81,350,958.43	2,000,454.59-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09971  
SS870 AAB

LUMINA FOUNDATION  
SANFORD C BERNSTEIN

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
4

END OF SALES SCHEDULE

**The Northern Trust Company**  
50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09971  
SS870 AAB

LUMINA FOUNDATION  
SANFORD C BERNSTEIN

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
5

\*\*\* SUMMARY REPORT \*\*\*

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 2,000,454.59-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 2,000,454.59-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
1

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 260,000.00	SOLD 06-14-01 ACQUIRED 05-08-01	31,984,757 54	32,851,000 00	866,242.46-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 125,000.00	SOLD 06-15-01 ACQUIRED 05-08-01	15,256,491.30	15,793,750 00	537,258.70-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 100,000.00	SOLD 06-18-01 ACQUIRED 05-08-01	12,144,595.00	12,635,000 00	490,405 00-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 37,000.00	SOLD 06-19-01 ACQUIRED 05-08-01	4,526,799.04	4,674,950.00	148,150.96-
EL PASO CORP COM				
SHARES: 11,250 00	SOLD 06-19-01 ACQUIRED 06-15-01	618,166 87	618,750.00	583 13-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 2,500 00	SOLD 06-20-01 ACQUIRED 05-08-01	304,489 84	315,875 00	11,385 16-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES 147,300.00	SOLD 06-20-01 ACQUIRED 05-08-01	17,962,635.98	18,611,355 00	648,719 02-
EL PASO CORP COM				
SHARES: 17,830.00	SOLD 06-21-01 ACQUIRED 06-15-01	907,358 03	980,650 00	73,291.97-
EL PASO CORP COM				
SHARES: 15,620.00	SOLD 06-25-01 ACQUIRED 06-15-01	786,440 75	859,100 00	72,659 25-
AMERICAN INTERNATIONAL GROUP, INC. COMMON STOCK, \$2 50 PAR				
SHARES: 7,300.00	SOLD 06-26-01 ACQUIRED 06-14-01	613,683 96	587,602 55	26,081 41
MICROSOFT CORP COM				
SHARES: 6,700 00	SOLD 06-26-01 ACQUIRED 06-18-01	460,778 47	450,912.68	9,865 79
CARDINAL HEALTH INC				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
3

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 33,500.00 SOLD 06-27-01 ACQUIRED 06-14-01		2,373,667.16	2,513,826.60	140,159.44-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				
SHARES: 26,590.00 SOLD 07-12-01 ACQUIRED 06-14-01		786,851.59	992,501.80	205,649.41-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				
SHARES: 4,200.00 SOLD 07-13-01 ACQUIRED 06-14-01		123,023.55	156,769.62	33,746.07-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				
SHARES: 14,650.00 SOLD 07-17-01 ACQUIRED 06-14-01		411,306.99	546,827.36	135,520.37-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				
SHARES: 3,850.00 SOLD 07-18-01 ACQUIRED 06-14-01		108,545.20	143,705.49	35,160.29-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09972  
SS870 AAB

## LUMINA FOUNDATION SENECA CAPITAL MANAGEMENT

### FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
4

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES 5,190 00 SOLD ACQUIRED	07-19-01 06-14-01	147,822.87	193,722.46	45,899 59-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				
SHARES: 5,790.00 SOLD ACQUIRED	07-20-01 06-14-01	172,608 61	216,118.12	43,509 51-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK				
SHARES: 6,430 00 SOLD ACQUIRED	07-23-01 06-14-01	199,999.12	240,006 82	40,007 70-
TARGET CORP COM				
SHARES: 43,480.00 SOLD ACQUIRED	07-23-01 06-15-01	1,614,697.64	1,534,452 68	80,244.96
TARGET CORP COM				
SHARES: 23,520.00 SOLD ACQUIRED	07-24-01 06-15-01	861,772 29	830,044 32	31,727 97
WAL-MART STORES, INC COMMON STOCK, \$ 10 PAR				
SHARES: 13,820 00 SOLD ACQUIRED	08-01-01 06-18-01	761,065 49	680,635 00	80,430 49
ANHEUSER BUSCH COS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
5

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 20,380 00	SOLD 08-06-01	882,259 47	855,607 43	26,652 04
	ACQUIRED 06-18-01			
APPLIED MATERIALS, INC , COMMON STOCK, \$ 01 PAR				
SHARES: 10,790.00	SOLD 08-06-01	524,969.95	565,089.56	40,119 61-
	ACQUIRED 06-14-01			
ANHEUSER BUSCH COS INC COM				
SHARES: 4,620 00	SOLD 08-07-01	195,700 36	193,960.07	1,740.29
	ACQUIRED 06-18-01			
SHARES: 5,570.00	SOLD 08-07-01	235,941 78	239,288 31	3,346 53-
	ACQUIRED 06-22-01			
APPLIED MATERIALS, INC , COMMON STOCK, \$ 01 PAR				
SHARES: 12,570.00	SOLD 08-07-01	592,027.26	658,311 01	66,283 75-
	ACQUIRED 06-14-01			
ANHEUSER BUSCH COS INC COM				
SHARES: 15,300 00	SOLD 08-08-01	646,322 33	657,291 06	10,968 73-
	ACQUIRED 06-22-01			
ANHEUSER BUSCH COS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 12,530.00	SOLD 08-09-01	527,935 18	538,291.31	10,356 13-
	ACQUIRED 06-22-01			
ANHEUSER BUSCH COS INC COM				
SHARES: 1,600 00	SOLD 08-10-01	67,131 83	68,736.32	1,604 49-
	ACQUIRED 06-22-01			
HCA INC COM				
SHARES: 9,600 00	SOLD 08-23-01	444,726.28	405,173.76	39,552 52
	ACQUIRED 06-14-01			
VERITAS SOFTWARE CORP COM				
SHARES: 8,570 00	SOLD 09-05-01	211,369 43	517,670 85	306,301 42-
	ACQUIRED 06-18-01			
VERITAS SOFTWARE CORP COM				
SHARES: 5,190.00	SOLD 09-06-01	126,713 77	313,501.95	186,788 18-
	ACQUIRED 06-18-01			
VERITAS SOFTWARE CORP COM				
SHARES: 6,460.00	SOLD 09-10-01	153,439 90	390,216.30	236,776 40-
	ACQUIRED 06-18-01			
VERITAS SOFTWARE CORP COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
7

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 6,900.00	SOLD 09-17-01 ACQUIRED 06-18-01	174,310.95	416,794.50	242,483 55-
VERITAS SOFTWARE CORP COM				
SHARES: 1,720.00	SOLD 09-18-01 ACQUIRED 06-18-01	39,991.76	103,896 60	63,904 84-
COCA COLA CO COM				
SHARES: 11,620.00	SOLD 09-19-01 ACQUIRED 08-06-01	568,161 86	520,770.05	47,391.81
COLGATE-PALMOLIVE CO., COMMON STOCK, \$1 PAR				
SHARES: 7,800 00	SOLD 09-19-01 ACQUIRED 06-14-01	441,139 25	449,972 64	8,833 39-
MC DONALDS CORP. COMMON STOCK, NO PAR				
SHARES: 12,310.00	SOLD 09-19-01 ACQUIRED 06-18-01	347,255 96	348,888 79	1,632.83-
SBC COMMUNICATIONS INC COM				
SHARES: 14,800 00	SOLD 09-19-01 ACQUIRED 06-18-01	668,964.64	596,151 40	72,813.24
VERITAS SOFTWARE CORP COM				

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02064 ACCOUNT NO 26-09972  
 SS870 AAB

LUMINA FOUNDATION  
 SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 01-01-01 THROUGH 12-31-01

PAGE  
 8

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,730.00	SOLD 09-19-01 ACQUIRED 06-18-01	57,829.29	164,905.65	107,076 36-
WASHINGTON MUT INC COM				
SHARES: 9,300 00	SOLD 09-19-01 ACQUIRED 06-27-01	342,135 59	348,979.71	6,844 12-
WELLS FARGO & CO NEW COM STK				
SHARES: 9,910.00	SOLD 09-19-01 ACQUIRED 06-15-01	434,056 39	429,952 29	4,104.10
VERITAS SOFTWARE CORP COM				
SHARES. 9,180.00	SOLD 09-20-01 ACQUIRED 06-18-01	199,070.83	554,517 90	355,447 07-
ACCENTURE LTD BERMUDA CLS'A'COM				
SHARES: 29,720 00	SOLD 09-26-01 ACQUIRED 07-18-01	366,417.50	430,940 00	64,522 50-
APPLIED MATERIALS, INC , COMMON STOCK, \$.01 PAR				
SHARES 13,140.00	SOLD 09-27-01 ACQUIRED 06-14-01	364,475.66	688,162 83	323,687.17-

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
9

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 2,690 00	SOLD 09-27-01	74,614 88	136,517.50	61,902.62-
	ACQUIRED 06-18-01			
ACCENTURE LTD BERMUDA CLS'A'COM				
SHARES: 3,830.00	SOLD 09-27-01	45,999 82	55,535 00	9,535 18-
	ACQUIRED 07-18-01			
SHARES: 9,290.00	SOLD 09-27-01	111,576.60	140,970.18	29,393.58-
	ACQUIRED 07-19-01			
CENDANT CORP COM STK				
SHARES: 12,970.00	SOLD 09-27-01	148,069.64	268,909 61	120,839 97-
	ACQUIRED 07-06-01			
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 4,000.00	SOLD 09-28-01	219,712 66	203,981 20	15,731 46
	ACQUIRED 06-14-01			
PFIZER INC , COMMON STOCK, \$ 11 1/9 PAR				
SHARES: 7,800 00	SOLD 09-28-01	312,301 57	335,829 00	23,527 43-
	ACQUIRED 06-14-01			
APPLIED MATERIALS, INC , COMMON STOCK, \$.01 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
10

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,310.00	SOLD 09-28-01	65,286 97	117,232.50	51,945 53-
	ACQUIRED 06-18-01			
ACCENTURE LTD BERMUDA CLS'A'COM				
SHARES: 7,500 00	SOLD 09-28-01	93,875 86	113,808.00	19,932 14-
	ACQUIRED 07-19-01			
SHARES: 10,240 00	SOLD 09-28-01	128,171 83	154,151.94	25,980 11-
	ACQUIRED 07-20-01			
SHARES: 19,100 00	SOLD 09-28-01	239,070 52	286,114 18	47,043 66-
	ACQUIRED 07-23-01			
CENDANT CORP COM STK				
SHARES: 9,720 00	SOLD 10-01-01	123,140 50	201,526 70	78,386 20-
	ACQUIRED 07-06-01			
SHARES: 18,200 00	SOLD 10-01-01	230,571 72	372,479 38	141,907 66-
	ACQUIRED 07-06-01			
CENDANT CORP COM STK				
SHARES: 4,420 00	SOLD 10-02-01	53,940 32	90,459.28	36,518 96-
	ACQUIRED 07-06-01			
SHARES: 32,300 00	SOLD 10-02-01	394,179.29	652,240 36	258,061 07-
	ACQUIRED 07-09-01			
COMCAST CORP CLASS A SPECIAL				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
11

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 32,000 00	SOLD 10-02-01	1,152,671 94	1,363,110.40	210,438.46-
	ACQUIRED 06-22-01			
PEOPLESFT, INC, COM				
SHARES: 34,520.00	SOLD 10-02-01	692,306 55	1,411,122 37	718,815.82-
	ACQUIRED 06-15-01			
COMCAST CORP CLASS A SPECIAL				
SHARES: 12,450 00	SOLD 10-03-01	466,012.85	530,335.14	64,322 29-
	ACQUIRED 06-22-01			
PEOPLESFT, INC, COM				
SHARES: 7,480.00	SOLD 10-03-01	173,848.09	305,770.43	131,922 34-
	ACQUIRED 06-15-01			
SHARES: 4,700.00	SOLD 10-03-01	109,236.11	202,362 26	93,126.15-
	ACQUIRED 06-26-01			
SHARES: 6,100.00	SOLD 10-03-01	141,774 51	224,343 36	82,568.85-
	ACQUIRED 08-23-01			
SHARES: 7,800.00	SOLD 10-03-01	181,285 45	244,325 64	63,040 19-
	ACQUIRED 09-05-01			
COMCAST CORP CLASS A SPECIAL				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
12

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 2,340.00 SOLD 10-04-01 ACQUIRED 06-22-01		88,720.71	99,677 45	10,956.74-
COMCAST CORP CLASS A SPECIAL				
SHARES: 11,410 00 SOLD 10-08-01 ACQUIRED 06-22-01		420,973 87	486,034 05	65,060 18-
WELLS FARGO & CO NEW COM STK				
SHARES: 11,090 00 SOLD 10-10-01 ACQUIRED 06-15-01		470,754.78	481,147 41	10,392 63-
WELLS FARGO & CO NEW COM STK				
SHARES: 35,300 00 SOLD 10-12-01 ACQUIRED 06-15-01		1,444,025 44	1,531,515 21	87,489 77-
AMERICAN INTERNATIONAL GROUP, INC COMMON STOCK, \$2 50 PAR				
SHARES: 7,900.00 SOLD 10-16-01 ACQUIRED 06-14-01		669,937.95	635,898 65	34,039 30
EXXON MOBIL CORP COM				
SHARES: 11,700 00 SOLD 10-16-01 ACQUIRED 06-15-01		485,767 80	525,032 82	39,265 02-
HOME DEPOT INC., COMMON STOCK, \$.05 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
13

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 22,180 00 SOLD 10-18-01 ACQUIRED 06-14-01		898,260 05	1,116,423.65	218,163.60-
LABORATORY CORP AMER HLDGS COM NEW				
SHARES: 20,000 00 SOLD 10-19-01 ACQUIRED 06-18-01		1,675,604 11	1,611,678 00	63,926 11
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 37,300 00 SOLD 10-24-01 ACQUIRED 06-14-01		2,214,647.19	1,902,124 69	312,522 50
SHARES: 4,050.00 SOLD 10-24-01 ACQUIRED 07-16-01		240,464 37	218,088 86	22,375.51
HALLIBURTON CO COM				
SHARES: 56,800 00 SOLD 10-26-01 ACQUIRED 06-15-01		1,578,476.08	2,476,048 32	897,572 24-
GENERAL MILLS, INC , COMMON STOCK, \$ .75 PAR				
SHARES: 11,640 00 SOLD 11-06-01 ACQUIRED 09-19-01		583,529 83	535,705.39	47,824 44
SHARES: 17,700.00 SOLD 11-06-01 ACQUIRED 09-20-01		887,326.29	811,003 38	76,322.91

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
14

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES 11,830.00	SOLD 11-06-01 ACQUIRED 10-11-01	593,054.81	511,461 77	81,593.04
MICRON TECHNOLOGY, INC , COMMON STOCK, \$ 10 PAR				
SHARES: 15,800 00	SOLD 11-13-01 ACQUIRED 06-27-01	462,700 18	631,556 02	168,855 84-
WASHINGTON MUT INC COM				
SHARES: 13,310 00	SOLD 11-14-01 ACQUIRED 06-27-01	424,841 04	499,453.76	74,612 72-
SHARES: 16,190.00	SOLD 11-14-01 ACQUIRED 06-28-01	516,767 57	607,455 28	90,687.71-
SHARES: 10,130.00	SOLD 11-14-01 ACQUIRED 07-02-01	323,338 82	380,477 74	57,138 92-
SHARES: 4,630.00	SOLD 11-14-01 ACQUIRED 07-03-01	147,784.67	174,800 56	27,015.89-
SHARES: 10,700.00	SOLD 11-14-01 ACQUIRED 07-06-01	341,532 62	405,600.62	64,068 00-
INTEL CORP CAPITAL STOCK \$ 001 PAR				
SHARES: 30,570 00	SOLD 11-15-01 ACQUIRED 06-28-01	949,503 11	916,271.55	33,231.56
WEIGHT WATCHERS INTL INC NEW COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
15

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 6,170.00	SOLD 11-15-01 ACQUIRED 11-14-01	183,366.28	148,080 00	35,286 28
FNMA COM STOCK				
SHARES: 16,100 00	SOLD 11-19-01 ACQUIRED 06-14-01	1,300,979 89	1,338,545 95	37,566 06-
FNMA COM STOCK				
SHARES: 9,100 00	SOLD 11-20-01 ACQUIRED 06-14-01	732,070 59	756,569 45	24,498 86-
ANALOG DEVICES, INC , COMMON STOCK, \$ 16 2/3 PAR				
SHARES: 9,590 00	SOLD 11-21-01 ACQUIRED 08-17-01	396,826.70	453,260 80	56,434.10-
SHARES: 4,800 00	SOLD 11-21-01 ACQUIRED 08-21-01	198,620.25	226,541.28	27,921.03-
ANALOG DEVICES, INC., COMMON STOCK, \$ 16 2/3 PAR				
SHARES: 3,480 00	SOLD 11-23-01 ACQUIRED 08-21-01	146,418 55	164,242 43	17,823 88-
ANALOG DEVICES, INC., COMMON STOCK, \$ 16 2/3 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31 01

PAGE  
16

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 6,480 00	SOLD 11-26-01 ACQUIRED 08-21-01	284,306 99	305,830 73	21,523 74-
SHARES: 5,200 00	SOLD 11-26-01 ACQUIRED 10-19-01	228,147.58	189,734 48	38,413 10
MC DONALDS CORP COMMON STOCK, NO PAR				
SHARES: 27,370.00	SOLD 12-03-01 ACQUIRED 06-18-01	730,743 64	775,717 80	44,974.16-
TYCO INTL LTD NEW COM				
SHARES: 11,700 00	SOLD 12-03-01 ACQUIRED 06-14-01	680,917.30	654,720 30	26,197 00
MC DONALDS CORP. COMMON STOCK, NO PAR				
SHARES: 5,980.00	SOLD 12-04-01 ACQUIRED 06-18-01	159,218 77	169,484 56	10,265 79-
SHARES: 40,300 00	SOLD 12-04-01 ACQUIRED 06-19-01	1,072,996 06	1,131,958 49	58,962.43-
TYCO INTL LTD NEW COM				
SHARES: 32,900.00	SOLD 12-04-01 ACQUIRED 06-14-01	1,923,115 20	1,841,051.10	82,064 10
INTEL CORP CAPITAL STOCK \$ .001 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
17

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 15,670 00	SOLD 12-05-01 ACQUIRED 06-28-01	530,968.07	469,675.34	61,292.73
MICRON TECHNOLOGY, INC , COMMON STOCK, \$.10 PAR				
SHARES: 8,490 00	SOLD 12-05-01 ACQUIRED 06-27-01	286,103.44	339,361 43	53,257 99-
PRUDENTIAL FINL INC COM				
SHARES: 14,150 00	SOLD 12-13-01 ACQUIRED 12-12-01	419,278 80	389,125 00	30,153 80
QUALCOMM INC COM				
SHARES: 1,380 00	SOLD 12-20-01 ACQUIRED 08-03-01	68,474 01	93,065 96	24,591 95-
SHARES: 2,380 00	SOLD 12-20-01 ACQUIRED 08-08-01	118,092 85	155,578.70	37,485.85-
SHARES: 2,370.00	SOLD 12-20-01 ACQUIRED 08-09-01	117,596 66	155,657 57	38,060.91-
SHARES: 4,570 00	SOLD 12-20-01 ACQUIRED 08-13-01	226,758 12	301,064.29	74,306 17-
QUALCOMM INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
18

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 730 00	SOLD 12-21-01 ACQUIRED 08-13-01	36,736 02	48,091.23	11,355 21-
SHARES: 7,030 00	SOLD 12-21-01 ACQUIRED 08-16-01	353,772 95	450,503 49	96,730 54-
SHARES: 5,900.00	SOLD 12-21-01 ACQUIRED 08-17-01	296,907.59	370,504.07	73,596.48-
SHARES 2,790 00	SOLD 12-21-01 ACQUIRED 10-15-01	140,402 07	142,513.76	2,111.69-
QUALCOMM INC COM				
SHARES: 2,010.00	SOLD 12-26-01 ACQUIRED 10-15-01	103,335.68	102,671 20	664 48
SHARES: 7,200 00	SOLD 12-26-01 ACQUIRED 10-17-01	370,157.66	353,769 84	16,387 82
SHARES: 4,230.00	SOLD 12-26-01 ACQUIRED 12-06-01	217,467 62	255,244.97	37,777.35-
<u>SUB-TOTAL</u>		133,639,342 82	142,635,768 82	8,996,426.00-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		133,639,342 82	142,635,768 82	8,996,426.00-

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09972  
SS870 AAB

LUMINA FOUNDATION  
SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
19

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	8,996,426 00-
---	---------------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	8,996,426 00-
---	---------------



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
1

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES 316,200 00	SOLD 06-11-01 ACQUIRED 05-08-01	39,922,586.49	39,951,870 00	29,283 51-
CONSECO INC , COMMON STOCK				
SHARES 8,900 00	SOLD 06-13-01 ACQUIRED 06-11-01	143,425 82	152,942 94	9,517 12-
NOVELLUS SYS INC COM				
SHARES: 1,900.00	SOLD 06-14-01 ACQUIRED 06-11-01	97,107 66	103,474 00	6,366 34-
NOVELLUS SYS INC COM				
SHARES: 900 00	SOLD 06-18-01 ACQUIRED 06-11-01	47,158 42	49,014 00	1,855 58-
AGERE SYS INC CL A				
SHARES: 29,500 00	SOLD 06-21-01 ACQUIRED 06-11-01	147,020.09	219,111 25	72,091 16-
CONSECO INC , COMMON STOCK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
2

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 8,900 00	SOLD 06-21-01	129,786 13	152,942 94	23,156 81-
	ACQUIRED 06-11-01			
VERIZON COMMUNICATIONS COM				
SHARES: 20,500 00	SOLD 06-22-01	1,079,059 38	1,090,575.40	11,516 02-
	ACQUIRED 06-11-01			
AGERE SYS INC CL A				
SHARES: 30,100 00	SOLD 06-29-01	197,750 35	223,567.75	25,817 40-
	ACQUIRED 06-11-01			
COMCAST CORP CLASS A SPECIAL				
SHARES: 25,200 00	SOLD 07-09-01	979,670 22	1,023,180 48	43,510 26-
	ACQUIRED 06-11-01			
METRO GOLDWYN MAYER INC COM STK				
SHARES: 32,400 00	SOLD 07-10-01	651,824.08	737,398 08	85,574.00-
	ACQUIRED 06-11-01			
METRO GOLDWYN MAYER INC COM STK				
SHARES: 16,400 00	SOLD 07-11-01	323,782.57	374,234 88	50,452 31-
	ACQUIRED 06-11-01			
SHARES 14,000 00	SOLD 07-11-01	276,399 76	318,738 00	42,338 24-
	ACQUIRED 06-12-01			
METRO GOLDWYN MAYER INC COM STK				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SSB70 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
3

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 100 00 SOLD 07-11-01	06-11-01	2,010 43	2,275 92	265 49-
ACQUIRED				
SHARES: 1,100 00 SOLD 07-11-01	06-11-01	22,114 76	25,101.12	2,986 36-
ACQUIRED				
##GOODYEAR COM STK NPV(ASAS)DO NOT USE				
SHARES: 8,200 00 SOLD 07-17-01	06-11-01	248,901 04	241,834 40	7,066 64
ACQUIRED				
MAGNA INTL INC CL A				
SHARES: 1,400 00 SOLD 07-19-01	06-11-01	90,828 96	85,247 26	5,581 70
ACQUIRED				
DYNEGY INC NEW CL A COM				
SHARES: 14,000 00 SOLD 07-23-01	06-11-01	634,807 43	666,400 00	31,592 57-
ACQUIRED				
KRAFT FOODS INC CL A				
SHARES: 15,400.00 SOLD 07-23-01	06-12-01	479,694 01	477,400 00	2,294 01
ACQUIRED				
SHARES: 1,800.00 SOLD 07-23-01	06-12-01	56,068.13	55,800.00	268.13
ACQUIRED				
CONCORD EFS INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
4

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,400 00	SOLD 07-25-01	79,055.36	69,300.00	9,755 36
	ACQUIRED 06-20-01			
ADC TELECOMMUNICATIONS INC COM				
SHARES: 90,900 00	SOLD 07-26-01	417,171.64	732,199 50	315,027 86-
	ACQUIRED 06-11-01			
AMGEN INC COMMON STOCK				
SHARES. 1,000.00	SOLD 07-31-01	62,397 91	67,381 30	4,983 39-
	ACQUIRED 06-11-01			
BLOCK, H & R , INC , COMMON STOCK, NO PAR				
SHARES. 800 00	SOLD 07-31-01	56,918.10	50,732.48	6,185.62
	ACQUIRED 06-11-01			
XILINX INC COMMON STOCK				
SHARES. 500 00	SOLD 07-31-01	19,919 33	22,490 65	2,571 32-
	ACQUIRED 06-11-01			
CIENA CORP COM				
SHARES: 700.00	SOLD 07-31-01	23,414.21	37,320 08	13,905.87-
	ACQUIRED 06-11-01			
#REORG HELLER FINL CASH MERGER EFF 10/25/01				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
5

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 11,000 00	SOLD 08-01-01 ACQUIRED 06-11-01	581,440 59	395,043 00	186,397 59
SHARES: 20,200 00	SOLD 08-01-01 ACQUIRED 06-11-01	1,067,736 37	724,230.60	343,505.77
MC DONALDS CORP COMMON STOCK, NO PAR				
SHARES: 2,100 00	SOLD 08-02-01 ACQUIRED 06-11-01	61,409 92	62,039 04	629 12-
NRG ENERGY INC COM STK				
SHARES: 22,600 00	SOLD 08-02-01 ACQUIRED 06-11-01	470,256.42	592,388 94	122,132.52-
CISCO SYS INC COMMON STOCK				
SHARES: 10,300.00	SOLD 08-07-01 ACQUIRED 08-07-01	194,170 14	198,790 00	4,619 86-
AES CORP COMMON STOCK				
SHARES 1,800 00	SOLD 08-08-01 ACQUIRED 06-11-01	66,345.78	75,527 82	9,182.04-
CISCO SYS INC COMMON STOCK				
SHARES: 4,200 00	SOLD 08-08-01 ACQUIRED 08-07-01	78,207 26	81,060 00	2,852 74-
ADR NOVARTIS AG SPONSORED ADR ISIN #US66987V1098				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
6

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,400 00	SOLD 08-08-01 ACQUIRED 06-11-01	118,643 11	131,089.72	12,446.61-
PFIZER INC , COMMON STOCK, \$ 11 1/9 PAR				
SHARES: 1,700.00	SOLD 08-08-01 ACQUIRED 06-11-01	68,575 71	73,705.88	5,130 17-
WORLDCOM INC/WORLDCO				
SHARES 2,600.00	SOLD 08-08-01 ACQUIRED 06-11-01	35,928 71	45,299 02	9,370.31-
WILLIAMS COMPANY INC COMMON STOCK \$1 PAR				
SHARES: 20,900 00	SOLD 08-14-01 ACQUIRED 06-11-01	676,063 20	791,205 03	115,141 83-
ENRON CORP COM				
SHARES: 1,200 00	SOLD 08-15-01 ACQUIRED 06-11-01	45,478 48	61,245.36	15,766 88-
WATSON PHARMACEUTICALS INC COMMON STOCK				
SHARES: 11,300.00	SOLD 08-15-01 ACQUIRED 07-30-01	635,993 62	734,150 83	98,157.21-
SHARES: 100 00	SOLD 08-15-01 ACQUIRED 07-30-01	5,628 26	6,489 00	860 74-
CIENA CORP COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
7

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES. 8,600 00	SOLD 08-16-01	171,057 75	458,503 84	287,446 09-
	ACQUIRED 06-11-01			
SHARES: 800.00	SOLD 08-16-01	15,912.35	42,512 00	26,599.65-
	ACQUIRED 06-13-01			
NEXTEL COMMUNICATIONS INC CL A COM STK				
SHARES: 33,700 00	SOLD 08-21-01	420,514.74	504,667 61	84,152 87-
	ACQUIRED 08-14-01			
CONCORD EFS INC COM				
SHARES 12,800.00	SOLD 08-22-01	708,208.07	633,600 00	74,608 07
	ACQUIRED 06-20-01			
FIFTH THIRD BANCORP., COMMON STOCK, \$6.66 PAR				
SHARES. 15,400.00	SOLD 08-22-01	976,789 43	924,047 74	52,741 69
	ACQUIRED 06-11-01			
NEXTEL COMMUNICATIONS INC CL A COM STK				
SHARES. 9,900 00	SOLD 08-22-01	116,822 02	148,255 47	31,433 45-
	ACQUIRED 08-14-01			
K MART CORP COMMON STOCK \$1 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
8

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 29,300 00	SOLD 08-23-01	341,453.75	369,833.39	28,379.64-
	ACQUIRED 08-06-01			
SHARES: 26,600 00	SOLD 08-23-01	309,988 72	342,076.00	32,087 28-
	ACQUIRED 08-07-01			
ADELPHIA COMMUNICATIONS CORP CL A				
SHARES: 1,100 00	SOLD 08-23-01	35,033 82	45,198.45	10,164 63-
	ACQUIRED 06-11-01			
BOEING CO COM				
SHARES: 10,500 00	SOLD 08-23-01	547,451 75	678,405.00	130,953 25-
	ACQUIRED 06-11-01			
K MART CORP COMMON STOCK \$1 PAR				
SHARES: 1,700.00	SOLD 08-23-01	19,540 84	21,457 91	1,917 07-
	ACQUIRED 08-06-01			
MELLON FINL CORP COM				
SHARES: 14,700.00	SOLD 08-24-01	535,053.34	578,298 00	43,244.66-
	ACQUIRED 08-06-01			
SHARES: 4,800 00	SOLD 08-24-01	174,711.29	188,208 00	13,496.71-
	ACQUIRED 08-06-01			



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
9

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 1,600 00	SOLD 08-24-01	58,237 10	60,960 00	2,722 90-
	ACQUIRED 08-23-01			
MAGNA INTL INC CL A				
SHARES: 11,400.00	SOLD 09-17-01	589,702.34	694,156.26	104,453 92-
	ACQUIRED 06-11-01			
DISNEY WALT CO DISNEY COM COM				
SHARES: 16,800 00	SOLD 09-18-01	318,013 39	462,000.00	143,986 61-
	ACQUIRED 08-13-01			
CITIGROUP INC COM				
SHARES: 21,100.00	SOLD 09-20-01	783,627 83	1,064,317 76	280,689.93-
	ACQUIRED 06-11-01			
KIMBERLY-CLARK CORP. COMMON STOCK \$5 PAR				
SHARES: 12,800 00	SOLD 09-20-01	757,463 36	728,115 20	29,348 16
	ACQUIRED 06-26-01			
WORLDCOM INC/WORLDCO				
SHARES: 10,200.00	SOLD 09-27-01	146,406 92	177,711.54	31,304 62-
	ACQUIRED 06-11-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
10

<u>DESCRIPTION OF PROPERTY</u>		<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES	1,300.00	SOLD 09-27-01 ACQUIRED 06-13-01	18,659 70	22,061 00	3,401 30-
WORLDCOM INC/WORLDCO					
SHARES	4,500.00	SOLD 09-27-01 ACQUIRED 06-11-01	66,350 28	78,402 15	12,051.87-
CONSECO INC., COMMON STOCK					
SHARES	37,700 00	SOLD 09-28-01 ACQUIRED 06-11-01	272,829 57	647,859 42	375,029 85-
ENRON CORP COM					
SHARES	4,500 00	SOLD 09-28-01 ACQUIRED 06-11-01	178,846 08	331,745 70	152,899 62-
ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037					
SHARES	16,400 00	SOLD 09-28-01 ACQUIRED 06-11-01	196,629 44	567,485 92	370,856 48-
NOVELLUS SYS INC COM					
SHARES	1,100.00	SOLD 10-02-01 ACQUIRED 06-11-01	29,996 10	59,906.00	29,909 90-
NOVELLUS SYS INC COM					

**The Northern Trust Company**  
 50 South LaSalle Street, Chicago, Illinois 60675  
 (312) 630-6000

02064 ACCOUNT NO 26-09973  
 SS870 AAB

LUMINA FOUNDATION  
 GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
 01-01-01 THROUGH 12-31-01

PAGE  
 11

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,600 00	SOLD 10-02-01	69,262 73	141,596 00	72,333 27-
	ACQUIRED 06-11-01			
PFIZER INC , COMMON STOCK, \$ 11 1/9 PAR				
SHARES: 400 00	SOLD 10-05-01	16,487.44	17,342.56	855.12-
	ACQUIRED 06-11-01			
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISIN US8740391003				
SHARES: 6,700 00	SOLD 10-05-01	60,571 32	84,419 33	23,848.01-
	ACQUIRED 08-23-01			
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 500 00	SOLD 10-08-01	27,919 06	25,139.03	2,780 03
	ACQUIRED 06-11-01			
PFIZER INC., COMMON STOCK, \$.11 1/9 PAR				
SHARES: 2,000.00	SOLD 10-08-01	82,037.26	86,712.80	4,675 54-
	ACQUIRED 06-11-01			
TARGET CORP COM				
SHARES: 7,300.00	SOLD 10-08-01	232,789.22	275,856 78	43,067.56-
	ACQUIRED 06-11-01			
BLOCK, H & R , INC., COMMON STOCK, NO PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
12

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 8,800.00 SOLD 10-10-01 ACQUIRED 06-11-01		333,138.39	279,028.64	54,109 75
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 3,100.00 SOLD 10-11-01 ACQUIRED 06-11-01		169,967.33	155,861.99	14,105.34
COCA COLA CO COM				
SHARES: 17,000.00 SOLD 10-12-01 ACQUIRED 08-06-01		748,894.73	759,600 80	10,706 07-
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 3,000 00 SOLD 10-12-01 ACQUIRED 06-11-01		164,394 52	150,834 18	13,560 34
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 2,900.00 SOLD 10-12-01 ACQUIRED 06-11-01		158,769 70	145,806.38	12,963.32
MARSH & MC LENNAN CO'S INC., COMMON STOCK, \$1 PAR				
SHARES: 800.00 SOLD 10-15-01 ACQUIRED 10-03-01		82,234.93	77,448.00	4,786 93
KIMBERLY-CLARK CORP COMMON STOCK \$5 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
13

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 600 00	SOLD 10-16-01	33,507 08	34,130 40	623 32-
	ACQUIRED 06-26-01			
SHARES: 7,000 00	SOLD 10-16-01	390,915.95	401,592 10	10,676.15-
	ACQUIRED 07-05-01			
SHARES: 2,000 00	SOLD 10-16-01	111,690 28	122,380.00	10,689 72-
	ACQUIRED 09-27-01			
SHARES: 2,000 00	SOLD 10-16-01	111,690.27	123,719 60	12,029.33-
	ACQUIRED 09-28-01			
SHARES: 2,200.00	SOLD 10-16-01	122,859 30	132,636.90	9,777 60-
	ACQUIRED 10-05-01			
ADELPHIA COMMUNICATIONS CORP CL A				
SHARES: 17,700 00	SOLD 10-18-01	416,652 93	727,284.15	310,631.22-
	ACQUIRED 06-11-01			
PRINCIPAL FINL GROUP INC COM STK				
SHARES: 200 00	SOLD 10-23-01	4,119.86	3,700.00	419 86
	ACQUIRED 10-22-01			
PRINCIPAL FINL GROUP INC COM STK				
SHARES: 9,000.00	SOLD 10-23-01	185,303 80	166,500 00	18,803 80
	ACQUIRED 10-22-01			

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
14

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 200 00	SOLD 10-23-01 ACQUIRED 10-22-01	4,117 86	3,700 00	417 86
HCA INC COM				
SHARES: 4,100.00	SOLD 10-25-01 ACQUIRED 06-11-01	163,666 53	169,628.48	5,961.95-
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES: 2,900 00	SOLD 10-25-01 ACQUIRED 06-11-01	170,688 30	145,806 38	24,881 92
ST JUDE MED INC COM				
SHARES: 2,200.00	SOLD 10-25-01 ACQUIRED 06-11-01	161,149 68	132,873 62	28,276.06
HALLIBURTON CO COM				
SHARES: 25,400 00	SOLD 10-26-01 ACQUIRED 09-21-01	702,802 14	586,414 88	116,387.26
SHARES: 1,900 00	SOLD 10-26-01 ACQUIRED 09-28-01	52,571 81	41,534 00	11,037 81
MIRANT CORP COM				
SHARES: 13,600 00	SOLD 10-29-01 ACQUIRED 06-11-01	362,527 19	525,267 36	162,740 17-
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
15

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 600 00	SOLD 11-05-01	35,308 82	30,166 84	5,141 98
	ACQUIRED 06-11-01			
LEHMAN BROTHERS HLDGS INC COM				
SHARES: 500.00	SOLD 11-05-01	32,235 92	34,893 75	2,657.83-
	ACQUIRED 06-11-01			
SOUTHWEST AIRLINES CO , COMMON STOCK, #1 PAR				
SHARES: 25,500 00	SOLD 11-09-01	437,004 38	353,988 45	83,015 93
	ACQUIRED 09-17-01			
SHARES: 11,100 00	SOLD 11-09-01	190,225 44	147,186 00	43,039.44
	ACQUIRED 09-17-01			
SHARES 7,900.00	SOLD 11-09-01	135,385 67	103,174 00	32,211 67
	ACQUIRED 09-21-01			
SHARES: 100 00	SOLD 11-09-01	1,713.74	1,596.00	117 74
	ACQUIRED 10-05-01			
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISIN US8740391003				
SHARES: 5,000 00	SOLD 11-14-01	79,697.33	62,999.50	16,697 83
	ACQUIRED 08-23-01			
GOODYEAR TIRE & RUBBER CO , COMMON STOCK, NO PAR				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
16

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,200 00 SOLD 11-16-01 ACQUIRED 06-11-01		50,312.31	64,882 40	14,570.09-
PHILLIPS PETROLEUM CO COMMON STOCK, \$1 25 PAR				
SHARES: 2,500 00 SOLD 11-16-01 ACQUIRED 08-16-01		126,708.27	147,543 25	20,834 98-
PHILLIPS PETROLEUM CO COMMON STOCK, \$1 25 PAR				
SHARES: 9,800.00 SOLD 11-16-01 ACQUIRED 08-16-01		499,002 30	578,369 54	79,367 24-
SHARES: 2,300 00 SOLD 11-16-01 ACQUIRED 09-28-01		117,112 79	122,245 00	5,132.21-
GOODYEAR TIRE & RUBBER CO , COMMON STOCK, NO PAR				
SHARES: 16,000 00 SOLD 11-19-01 ACQUIRED 06-11-01		369,365.25	471,872.00	102,506 75-
MIRANT CORP COM				
SHARES: 3,800.00 SOLD 11-28-01 ACQUIRED 06-11-01		90,404 29	146,765.88	56,361.59-
MIRANT CORP COM				



# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
17

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 9,500.00	SOLD 11-29-01 ACQUIRED 06-11-01	230,136 45	366,914.70	136,778 25-
COMCAST CORP CLASS A SPECIAL				
SHARES: 16,700.00	SOLD 11-30-01 ACQUIRED 09-28-01	631,788.34	596,811 24	34,977.10
MIRANT CORP COM				
SHARES: 2,800.00	SOLD 12-06-01 ACQUIRED 06-11-01	67,152 96	108,143 28	40,990 32-
SHARES: 8,400.00	SOLD 12-06-01 ACQUIRED 06-26-01	201,458 86	258,997.20	57,538 34-
DYNEGY INC NEW CL A COM				
SHARES: 15,000.00	SOLD 12-06-01 ACQUIRED 10-19-01	409,211 85	646,890 00	237,678 15-
SHARES: 4,600 00	SOLD 12-06-01 ACQUIRED 11-09-01	125,491 64	179,262 00	53,770 36-
ADR ASML HOLDING ASML HOLDING NV EURO 02(NY REG)				
SHARES: 23,200 00	SOLD 12-18-01 ACQUIRED 06-11-01	431,043 91	574,383 28	143,339 37-
PRUDENTIAL FINL INC COM				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
18

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00	SOLD 12-20-01	27,447 73	24,750 00	2,697.73
	ACQUIRED 12-12-01			
SHARES: 11,000.00	SOLD 12-20-01	335,472.30	302,500.00	32,972.30
	ACQUIRED 12-12-01			
EMC CORP COM				
SHARES 14,000 00	SOLD 12-21-01	194,453 49	461,517.00	267,063 51-
	ACQUIRED 06-11-01			
<u>SUB-TOTAL</u>		68,042,913.48	72,035,246 70	3,992,333 22-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		68,042,913.48	72,035,246.70	3,992,333 22-

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09973  
SS870 AAB

LUMINA FOUNDATION  
GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
19

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	3,992,333.22-
---	---------------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	3,992,333.22-
---	---------------

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09974  
SS870 AAB

LUMINA FOUNDATION  
SOUTHEASTERN

## FEDERAL SCHEDULE OF GAINS AND LOSSES ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD 01-01-01 THROUGH 12-31-01

PAGE  
1

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
<u>SHORT TERM CAPITAL GAINS AND LOSSES</u>				
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 52,000.00	SOLD 06-11-01	6,502,383.24	6,570,200 00	67,816 76-
	ACQUIRED 05-08-01			
HOLLINGER INTL INC CL A				
SHARES: 100.00	SOLD 06-12-01	1,493.95	1,509.42	15 47-
	ACQUIRED 06-11-01			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 250,000 00	SOLD 06-12-01	31,382,453 88	31,587,500.00	205,046.12-
	ACQUIRED 05-08-01			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES: 93,200.00	SOLD 07-26-01	11,230,225.64	11,775,820 00	545,594.36-
	ACQUIRED 05-08-01			
CENTURYTEL INC COM ISIN US1567001060				
SHARES: 30,200.00	SOLD 11-13-01	1,026,980.11	1,040,707 10	13,726.99-
	ACQUIRED 08-16-01			
CENTURYTEL INC COM ISIN US1567001060				

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO 26-09974  
SS870 AAB

LUMINA FOUNDATION  
SOUTHEASTERN

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
2

<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 39,800.00	SOLD 11-16-01 ACQUIRED 08-16-01	1,390,290.94	1,371,527.90	18,763.04
<u>SUB-TOTAL</u>		51,533,827.76	52,347,264.42	813,436.66-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		51,533,827.76	52,347,264.42	813,436.66-

END OF SALES SCHEDULE

# The Northern Trust Company

50 South LaSalle Street, Chicago, Illinois 60675  
(312) 630-6000

02064 ACCOUNT NO. 26-09974  
SS870 AAB

LUMINA FOUNDATION  
SOUTHEASTERN

FEDERAL SCHEDULE OF GAINS AND LOSSES  
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD  
01-01-01 THROUGH 12-31-01

PAGE  
3

## \*\*\* SUMMARY REPORT \*\*\*

### SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES	813,436 66-
---	-------------

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES	813,436 66-
---	-------------

**Directors, Officers, Foundation Managers, Highly Paid  
Employees and Contractors**

Part VIII

Statement Number

14

Line 1

**Officers and Directors**

Name and Address Note (a)	Title	Ave Hours Worked Per Week Note (b)	Paid Compensation	Accrued at 12/31/00 but paid in 2001	Accrued but not paid at 12/31/2001	Total Compensation per books	Employee Benefit Contribution Plan Accrued at 12/31/2001	Expense Account, Other Allowances Note (c)
Reverend E. William Beauchamp	Director	6	\$ 41,000	\$ 1,250		\$ 39,750	\$ 0	0
Gerald L. Bepko, Esq.	Director	5	35,250	1,250		34,000	0	0
Susan Boyle	Director	6	43,000	1,250		41,750	0	0
Norris Darrell Jr., Esq.	Director	6	41,875	625		41,250	0	0
James C. Lintzenich	Director	3	23,750	1,250		22,500	0	0
Edward A. McCabe, Esq.	Director	6	71,000	1,250		69,750	0	0
John M. Mutz	Director	13	72,875	1,875		71,000	0	0
William R. Neale, Esq.	Director	4	36,000	0		36,000	0	0
Marie V. McDemmond	Director	4	30,625	0		30,625	0	0
J. Bonnie Newman	Director	4	32,250	0		32,250	0	0
Richard J. Ramsden	Director	5	36,625	0		36,625	0	0
Randolph H. Waterfield Jr.	Director	5	35,500	0		35,500	0	0
Edward R. Schmidt, Esq.	Director	3	23,250	0		23,250	0	0
<b>Subtotal for Directors</b>			<b>\$ 523,000</b>	<b>\$ 8,750</b>	<b>\$ -</b>	<b>\$ 514,250</b>	<b>\$ 0</b>	<b>0</b>
<b>Officers</b>								
Martha D. Lamkin	President & CEO	40	300,000	73,535	225,344	451,809	\$ 1,149,459	0
Susan Conner	Exec. Vice-President & COO	40	175,000	12,912	108,955	271,043	35,722	0
J. David Maas	Sr. Vice-President, Secretary, Treasurer & CFO	40	170,000	33,632	100,935	237,303	107,613	0
Robert Dickeson	Sr. Vice-President	40	158,561	26,804	94,216	225,974	129,110	0
Jerry Davis	Vice-President	40	124,417	12,060	37,850	150,207	13,894	0
Deborah Bonnett	Vice-President	40	24,039	-	6,958	30,996	5	0
			<b>\$ 952,017</b>	<b>\$ 158,942</b>	<b>\$ 574,258</b>	<b>\$ 1,367,333</b>	<b>\$ 1,435,804</b>	<b>0</b>
<b>Totals for Directors and Officers</b>			<b>\$ 1,475,017</b>	<b>\$ 167,692</b>	<b>\$ 574,258</b>	<b>\$ 1,881,583</b>	<b>\$ 1,435,804</b>	<b>0</b>

a) Address for all Directors and Officers is 30 South Meridian Street, Suite 700 Indianapolis, IN 46204

b) Director hours are estimated based on committee assignments and committee chair responsibility

c) No Director or Officer receives an expense account or allowance. They are reimbursed for actual business expenses.

**Part VIII Directors, Officers, Foundation Managers, Highly Paid Employees and Contractors**

**Line 2 Compensation of five highest-paid employees**

**Statement Number 15**

Name and Address (a)	Title	Ave Hours Worked Per Week	Paid Compensation	Accrued at 12/31/00 but paid in 2001	Accrued but not paid at 12/31/2001	Total Compensation per books	Employee Benefit Contribution Plan	Expense Account, Other Allowances Note (b)
Janet Nowicki	Manager Information Technology	40	\$ 86,755	\$ 965	\$ -	\$ 86,386	\$ 596	0
Derek Price	Director of Research	40	85,288		9,180	95,110	642	0
David Brown	Controller	40	80,603	3,700	9,690	96,263	9,670	0
David Powell	Director of Publications	40	78,353	1,368	8,875	90,416	4,556	0
Shelley Lloyd	Business Manager	40	70,111	1,600	7,985	79,990	3,494	0
			<u>\$ 401,110</u>	<u>\$ 7,633</u>	<u>\$ 35,730</u>	<u>\$ 448,166</u>	<u>\$ 18,959</u>	<u>0</u>

A) Address for all staff is 30 South Meridian Street, Suite 700 Indianapolis, IN 46204

B) Staff does not receive an expense account or allowance They are reimbursed for actual Business Expenses



Lumina Foundation For Education		Tax ID 35-1813228
Form 990 PF	Tax Return for Year Ending	December 31, 2001
Part XV	Supplementary Information	Statement Number 16
Line 2	Guidelines for Grant Seekers	

See Attached Brochure

LUMINA  
FOUNDATION FOR EDUCATION

*Guidelines  
for grant  
seekers*

Helping People Achieve Their Potential<sup>SM</sup>

## OUR PURPOSE AND MISSION

---

The Lumina Foundation for Education is a private, independent foundation dedicated to expanding access to an education beyond high school. We firmly believe education is the best way to help people achieve their potential and improve our nation's future.

## OUR HISTORY

---

The Lumina Foundation for Education was established in 1997 as USA Group Foundation, the research and philanthropic division of USA Group, at that time the nation's largest student loan guarantor and administrator. On July 31, 2000, USA Group sold most of its operating assets to Sallie Mae, another major education loan provider. Because USA Group was a nonprofit organization, the proceeds of the sale were transferred to the Foundation, making it one of the nation's 60 largest foundations and the second-largest foundation in Indiana. In early 2001, the Foundation officially adopted a new name, the Lumina Foundation for Education. Now a private, independent foundation with its own board of directors, the Lumina Foundation will use its expanded assets to fund national research, innovative programs and communications initiatives about issues important to postsecondary education access.

## AREAS OF INTEREST

---

Our work must be focused to be effective. Therefore, we will concentrate our efforts in three theme areas:

- Addressing the issue of financial access to postsecondary education
- Supporting efforts that help postsecondary students identify appropriate options and remain in school until they attain their educational objectives
- Understanding and addressing the challenges faced by nontraditional students, including adult students, first-generation college goers and underserved groups of students

*Just as our mission is tightly focused to be effective, so will our grant-making program be focused. We plan to fund the following types of initiatives, working diligently to ensure that all initiatives relate to one or more of the three theme areas listed above.*

- Research that casts new light on issues affecting postsecondary education access and goal attainment
- Programs that present innovative and practical approaches in overcoming challenges to access and attainment
- Leadership development to share the expertise of higher education executives and scholars working on issues of access and attainment
- Communications initiatives that bring about positive change by sharing the lessons of access and degree attainment with educational leaders, policy-makers, media and the public
- Public policy initiatives that help policy-makers make informed decisions on issues of postsecondary education access
- Evaluation efforts that look closely at the work our grantees and others have done to answer the questions: What have we learned? What works? What's next?

## MORE ON OUR THEME AREAS

---

**W**e encourage prospective grantees to reflect on the dimensions of the Foundation's three theme areas. Proposals should address areas of common interest between the grant seeker and the Foundation.

*Financial access* A major factor in determining a student's ability to pursue an education beyond high school, financial access includes the institution's cost of educating a student, the price charged to the student and the financial aid packaging offered to make education more affordable. Another important component of financial access is the family's financial resources relative to cost and price. A student's ability to surmount financial issues is affected by the family's ability to understand and navigate the education finance process.

*Retention and attainment* The path to educational attainment requires students to identify appropriate educational goals, choose the proper educational options to reach those goals, and persist in their work until the goals are reached. Institutions also must assist in this vital task by creating and implementing effective student-retention programs. In addition to finances, retention is affected by a host of academic, social, cultural, practical and institutional factors — everything from students' academic preparedness to class schedules to campus parking and transportation.

*Nontraditional learners and learning* Today's learners include a growing proportion of students who attend school part time and intermittently through their lives. Jobs and families compete for their time. Many, if not most, of these students will attend more than one institution, and many of these institutions do not fit the traditional mold of a four-year college. Not all of today's students are pursuing conventional

degrees. They may be earning professional credentials, retooling their skills or earning prerequisites for another level of education. New technology now makes it possible for many of them to pursue an education online without leaving their homes. Clearly, postsecondary education must change dramatically to help these students — and the institutions that serve them — reach their educational objectives.

## GUIDELINES FOR POTENTIAL GRANTEES

---

**T**o ensure that it serves its mission, the Lumina Foundation will initiate grant programs and solicit proposals for them. Although Foundation leaders also will consider unsolicited grant proposals that are consistent with the Foundation's goals, they will be able to fund only a small portion of these requests.

*Geographic scope* As an Indiana-based foundation, the Lumina Foundation will set aside a portion of its grant money each year to fund projects that are specific to its home state. (In our first year, we expect these Indiana-based initiatives to be focused primarily on postsecondary access.) The overwhelming majority of Lumina Foundation™ grants will support efforts that can assist a broad spectrum of students and institutions, either by virtue of their scope or their innovation. In this way, the Foundation hopes to "raise all boats" in expanding educational access and attainment nationwide.

*Eligibility* The Lumina Foundation will award grants only to organizations that are classified as tax-exempt under section 501(c)(3) of the Internal Revenue Code and as public charities under section 509(a)(1, 2 or 3) of the code, or to public school organizations.

What we don't fund The Lumina Foundation will not award grants that

- Provide support for corporate sponsorships and fund raising events
- Support partisan political or lobbying efforts
- Support religious activities The Foundation may consider grant requests for educational or social service programs operated by religious organizations, however
- Provide direct support for individuals, including scholarships or institutional scholarship funds

The application process If you believe your organization has a request that fits within our guidelines, your first step in seeking a grant is to write us a preliminary letter of no more than three pages That letter should describe your organization, its mission and the project you have in mind It should also tell us how much support you will need from us We respond in writing to all preliminary inquiries

If, after reading your letter, we believe your inquiry may fit with our funding priorities, we will request additional information about the project, including

- A three- to five-page proposal that fully explains the project's purpose, the issues it will address, the people it will serve, the goals it is designed to meet and the initiatives you plan to undertake to reach those goals
- A detailed budget of project costs, broken out by major expense categories and subtotaled for each year of the grant period The budget should include proposed Lumina Foundation™ grant money as well as funding from other sources, if any If the project is to continue after our grant support expires, please include your plan for continued funding (A sample budget form is available from our Program Office )
- A time line summarizing the project's expected progress and detailing the distribution of the grant money
- A list of the people who will lead and carry out the project and a brief statement about their qualifications

- A statement regarding expected outcomes and how they will be evaluated
- A plan for communicating about the project and evaluating its progress and results

In addition, we will ask that you provide further details about your organization, including

- Its current budget
- A copy of its current financial statements Certified, audited statements are preferred
- A copy of the IRS determination letter stating that your organization falls under sections 501(c)(3) and 509(a)(1, 2 or 3) of the Internal Revenue Code, or a nonprofit determination letter from the IRS to a public school
- A list of your officers and directors and their key professional affiliations
- A copy of your organization's most recent annual report, if one is published

The Foundation can provide grant seekers a data form and a copy of a proposal outline

The approval process The Foundation responds in writing to all grant inquiries and proposals Those that fall within our guidelines will be reviewed at the staff level Depending on size, most proposals must also be approved by either the Foundation's officers or the Program Policy Committee of the Foundation's Board of Directors Please allow three to six months for the entire review process

For more information about the Lumina Foundation, please visit our Web site ([www.luminafoundation.org](http://www.luminafoundation.org)) or write

**Program Office**  
Lumina Foundation for Education  
30 South Meridian Street  
Indianapolis, IN 46204-3503

If submitting a grant proposal, please write to "New Proposals" at the same address



Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2001

Form 990 PF

Statement Number 17

Part XV

Line 3 a

Grants and Contributions Paid during the Year

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
Community Foundation for the National Capital Region	To support charitable, community-based giving programs in the Greater Washington, D C , and Indianapolis areas	\$ 41,999,997
<b>Subtotal of Grants Made with donated shares</b>		<b>\$ 41,999,997</b>
Citizen Scholarship Foundation of America, Inc	Establish scholarship fund for dependents of 9/11/2001	\$ 1,000,000
Arizona Commission for Postsecondary Education	College Goal Sunday	20,000
Delaware-Washington DC- Maryland Association of Student Financial Aid	College Goal Sunday	6,400
Kentucky Association of Student Financial Aid Admin (KASFAA)	College Goal Sunday	90,000
The Institute for Higher Education	Convene workshop for higher education institutions, state and federal education organizations to discuss key issues and generate policy papers	160,000
National Association of State Student Grant & Aid programs	Redesign the annual NASSGAP Survey	60,000
The SPHERE Institute	Research on Financial Access Models	35,000
Western Interstate Commission for Higher Education	Funding for Changing Direction Integrating Higher Education Financial Aid and Financing Policy	400,000
Council for Opportunity in Education	Study Retention practices and graduation rates at 4-year colleges	127,150
Council of Independent Colleges	Sponsor 2001 Institute for Chief Academic Officers, "Collaborating for Student Success"	64,380
Indiana University Foundation	Feasibility for IU to extend leadership in postsecondary education retention and attainment	145,900
Mercy College	Provide research, evaluation & communication support to increase the percentage of entering undergraduate students	259,150
National Center for Higher Education Management Systems	Feasibility for developing a national database for tracking student retention	77,250
Council for Adult and Experiential Learning	Development of the Adult Learning Focused Institution (ALFI) Project	138,400
Purdue University	Feasibility study of converting Purdue Extension Service Centers into Community Learning Centers	99,200
Regis University	Provide operating support to plan for the collaborative study of accelerated learning program	50,000
The Board of School Commissioners of the City of Indianapolis	Enable teen parents on the college preparatory track to participate in the Parents are Successful Students program	54,300
Coalition for Homelessness Intervention and Prevention of Greater Indianapolis	General operating support for the Coalition for Homelessness Intervention and Prevention	10,000
Commission for Higher Education - State of Indiana	Support the distribution of the Commission for Higher Education's GRAD magazine project	50,000
Gleaners Food Bank of Indiana, Inc	Provide funding for distribution of food	10,000
Hispanic Wholistic Education Center	Assist promising Hispanic youth at Indianapolis Public School to graduate from high school and pursue a postsecondary	150,000
Independent Colleges of Indiana Foundation, Inc	Provide funding for ICI Financial Access Program	63,000
Indiana University Foundation	To identify feasible element of a statewide network of postsecondary encouragement efforts and to develop plan for implementing	16,000
Indianapolis Downtown, Inc	General operating support	10,000
Indianapolis Professional Association (IPA)	Provide funding for annual Achievement Awards Breakfast	7,000
Keep Indianapolis Beautiful, Inc	Provide operating support for Keep Indianapolis Beautiful	10,000
Madison County Community Foundation	Provide information to Madison County families and high	12,000
Martin Luther King Community Development Corporation/ DBA Coburn Place Safe Haven	Provide support services and safe and affordable housing at Coburn Place Safe Haven	10,000

Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2001

Form 990 PF

Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
Project E Indiana, Inc / Ameritech	Provide funding for Ameritech Project that honors and support the academic achievement of Central Indiana	5,000
The Trustee of Indiana University	Fund Research at the Indiana Education Policy Center on the effect on 21st Century Scholars Program	41,500
American Council on Education	Support a national conference on diversity in higher education with a focus on access and retention	30,000
American Council on Education	Planning grant to encourage higher education institutions to fundamentally change in ways that will help more students succeed	75,000
Education Resources Institute, Inc	Support newly formed Pathways to College Network	75,000
National Governors' Association Center for Best Practices	To organize two learning laboratories designed to build on or stimulate political momentum for state early intervention strategies to improve college access	90,100
New England Foundation for the Arts	To support the production of a PBS special on college access and launch an engagement campaign to educate the public on the current college access issues of under-served youth	500,000
University of Texas Foundation, Inc	To fund a partnership grant with The Pew Charitable Trust to support the National Survey of Student Engagement at community colleges	211,000
American University in Bulgaria	General Purpose - Directors designation	15,000
Ball State University	General Purpose - Directors designation	15,000
Board of School Commissioners (Broad Ripple)	General Purpose - Directors designation	5,000
Butler University	General Purpose - Directors designation	3,000
Cathedral High School	General Purpose - Directors designation	2,500
Christian Theological Seminary	General Purpose - Directors designation	3,000
Cleveland Lutheran High School Association	General Purpose - Directors designation	15,000
DeSales University	General Purpose - Directors designation	15,000
Drexel University	General Purpose - Directors designation	15,000
Havard Law School	General Purpose - Directors designation	15,000
Indiana University Foundation (IUPUI Athletics)	General Purpose - Directors designation	10,000
Indiana University Foundation (Law)	General Purpose - Directors designation	17,500
Indiana University Foundation (Nursing, Med)	General Purpose - Directors designation	5,000
Indy Reads	General Purpose - Directors designation	3,000
Institute of American Indian Arts Foundation	General Purpose - Directors designation	5,000
Marian College	General Purpose - Directors designation	3,000
Native American Preparatory School	General Purpose - Directors designation	5,000
Norfolk State University	General Purpose - Directors designation	15,000
Northwestern University	General Purpose - Directors designation	3,000
Princeton University	General Purpose - Directors designation	5,000
St Joseph's University	General Purpose - Directors designation	15,000
Susquehanna University	General Purpose - Directors designation	2,500
Thomas Jefferson University	General Purpose - Directors designation	2,500
University of Notre Dame	General Purpose - Directors designation	15,000
Amay Janus Montessori School	General Purpose - Directors , Officers and Staff Matching Program	150
American Cancer Society	General Purpose - Directors , Officers and Staff Matching	250
American Red Cross of Central Indiana	General Purpose - Directors , Officers and Staff Matching	605
ATHS Alumni Association Endowment Fund	General Purpose - Directors , Officers and Staff Matching	450
Ball State University Foundation	General Purpose - Directors , Officers and Staff Matching	9,000
Brebeuf Jesuit Preparatory School	General Purpose - Directors , Officers and Staff Matching	6,000
Brown University	General Purpose - Directors , Officers and Staff Matching	2,250
C G Jung Institute of Chicago	General Purpose - Directors , Officers and Staff Matching	836
California Baptist University	General Purpose - Directors , Officers and Staff Matching	1,500



## Lumina Foundation For Education

Tax ID 35-1813228

Tax Return for Year Ending

December 31, 2001

Form 990 PF

Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))

Purpose of grant or contribution

Amount

California State University San Marcos Foundation	General Purpose - Directors, Officers and Staff Matching	2,250
Cathedral High School	General Purpose - Directors, Officers and Staff Matching	9,000
Catholic Youth Organization	General Purpose - Directors, Officers and Staff Matching	1,000
Central Indiana Community Foundation	General Purpose - Directors, Officers and Staff Matching	2,836
Central Indiana Crisis Pregnancy Center	General Purpose - Directors, Officers and Staff Matching	600
Christian Theological Seminary	General Purpose - Directors, Officers and Staff Matching	1,500
CICOA the Access Network	General Purpose - Directors, Officers and Staff Matching	1,100
Citizens' Scholarship Foundation of Amer	General Purpose - Directors, Officers and Staff Matching	9,300
Dartmouth College	General Purpose - Directors, Officers and Staff Matching	3,000
Dartmouth Medical School	General Purpose - Directors, Officers and Staff Matching	750
De Sales University	General Purpose - Directors, Officers and Staff Matching	1,500
DePauw University	General Purpose - Directors, Officers and Staff Matching	7,500
DeVeau's Booster Club, Inc	General Purpose - Directors, Officers and Staff Matching	1,000
Drexel University	General Purpose - Directors, Officers and Staff Matching	42,250
Dyslexia Institute	General Purpose - Directors, Officers and Staff Matching	668
Earlham College	General Purpose - Directors, Officers and Staff Matching	4,500
Fairbanks Hospital	General Purpose - Directors, Officers and Staff Matching	2,666
Family Service Association of Central Indiana	General Purpose - Directors, Officers and Staff Matching	4,000
First Meridian Heights Presbyterian Church	General Purpose - Directors, Officers and Staff Matching	320
Fr Thomas Seccina Memorial High School	General Purpose - Directors, Officers and Staff Matching	75
Franklin College — J Kuhn Memorial Schol Fund	General Purpose - Directors, Officers and Staff Matching	75
Friends and Alumni Association — Reitz Memorial HS	General Purpose - Directors, Officers and Staff Matching	3,000
Golden Retriever Rescue	General Purpose - Directors, Officers and Staff Matching	200
Goodwill Industries Foundation of Central Indiana, Inc	General Purpose - Directors, Officers and Staff Matching	1,100
Greenwich Country Day School, Inc	General Purpose - Directors, Officers and Staff Matching	3,891
Hanover College Trustees	General Purpose - Directors, Officers and Staff Matching	300
Harvard Business School	General Purpose - Directors, Officers and Staff Matching	3,000
Harvard Law School	General Purpose - Directors, Officers and Staff Matching	40,000
Hoosier Capital Girl Scout Council, Inc	General Purpose - Directors, Officers and Staff Matching	1,000
Humane Society for Hamilton County	General Purpose - Directors, Officers and Staff Matching	100
Indiana Family Institute, Inc	General Purpose - Directors, Officers and Staff Matching	600
Indiana Humanities Council	General Purpose - Directors, Officers and Staff Matching	1,018
Indiana Symphony Society	General Purpose - Directors, Officers and Staff Matching	1,115
Indiana University Foundation	General Purpose - Directors, Officers and Staff Matching	31,750
Indiana University Foundation (Craniofacial Program)	General Purpose - Directors, Officers and Staff Matching	3,000
Indiana University School of Law, Indianapolis Campus	General Purpose - Directors, Officers and Staff Matching	7,500
Indiana University School of Medicine	General Purpose - Directors, Officers and Staff Matching	3,000
Indianapolis Museum of Art	General Purpose - Directors, Officers and Staff Matching	936
Indianapolis Zoological Society	General Purpose - Directors, Officers and Staff Matching	1,956
Information & Referral Network	General Purpose - Directors, Officers and Staff Matching	600
IU Foundation — IU School of Law, Indpls Annual Fund	General Purpose - Directors, Officers and Staff Matching	5,250
IU Foundation School of Law, Bloomington	General Purpose - Directors, Officers and Staff Matching	1,500
IU Foundation, Law for a New Century	General Purpose - Directors, Officers and Staff Matching	1,500
Kappa Kappa Gamma Foundation	General Purpose - Directors, Officers and Staff Matching	668
Kiwanis International Foundation	General Purpose - Directors, Officers and Staff Matching	400
Lebanon College	General Purpose - Directors, Officers and Staff Matching	2,250
Lighthouse Ministries, Inc (Social Services)	General Purpose - Directors, Officers and Staff Matching	600
Little Flower School	General Purpose - Directors, Officers and Staff Matching	225
Lyme Foundation	General Purpose - Directors, Officers and Staff Matching	1,000
Lyme Historians Renovation Fund	General Purpose - Directors, Officers and Staff Matching	3,123
Make A Wish Foundation of Indiana	General Purpose - Directors, Officers and Staff Matching	100
Marian High School	General Purpose - Directors, Officers and Staff Matching	300
Mercer County Community College Comm Fdn	General Purpose - Directors, Officers and Staff Matching	700
Metropolitan Indianapolis Public Broadcasting	General Purpose - Directors, Officers and Staff Matching	456
Montshire Museum of Science	General Purpose - Directors, Officers and Staff Matching	10,000

Lumina Foundation For Education

Tax Return for Year Ending

Tax ID 35-1813228  
December 31, 2001Form 990 PF  
Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
New Dimensions Radio	General Purpose - Directors, Officers and Staff Matching	668
New Hampshire Charitable Foundation	General Purpose - Directors, Officers and Staff Matching	3,000
Norfolk State College Foundation, Incorporated	General Purpose - Directors, Officers and Staff Matching	23,043
Northern Stage	General Purpose - Directors, Officers and Staff Matching	1,000
Open Fields School	General Purpose - Directors, Officers and Staff Matching	1,500
OSU Foundation	General Purpose - Directors, Officers and Staff Matching	300
Phillips Exeter Academy	General Purpose - Directors, Officers and Staff Matching	2,500
Phoenix Theater	General Purpose - Directors, Officers and Staff Matching	200
Rhode Islanders Sponsoring Education	General Purpose - Directors, Officers and Staff Matching	1,600
Safe Sitter	General Purpose - Directors, Officers and Staff Matching	100
Salvation Army — IN Division	General Purpose - Directors, Officers and Staff Matching	200
South Central Lutheran Association	General Purpose - Directors, Officers and Staff Matching	150
St Joseph's College (New Hampshire)	General Purpose - Directors, Officers and Staff Matching	6,000
St Luke School	General Purpose - Directors, Officers and Staff Matching	150
St Meinrad School of Theology	General Purpose - Directors, Officers and Staff Matching	750
Story Telling Arts of Indiana	General Purpose - Directors, Officers and Staff Matching	100
The Hudson Institute	General Purpose - Directors, Officers and Staff Matching	1,015
The Metropolitan Club Preservation Foundation	General Purpose - Directors, Officers and Staff Matching	1,000
The Nature Conservance of New Hampshire	General Purpose - Directors, Officers and Staff Matching	1,500
The Nature Conservancy	General Purpose - Directors, Officers and Staff Matching	5,000
The Oaks Academy	General Purpose - Directors, Officers and Staff Matching	300
The Ohio State University Athletic Department	General Purpose - Directors, Officers and Staff Matching	2,592
The Ohio State University Foundation	General Purpose - Directors, Officers and Staff Matching	300
The Salvation Army, Pemberton NJ	General Purpose - Directors, Officers and Staff Matching	100
The Villages of Indiana Foundation	General Purpose - Directors, Officers and Staff Matching	200
United Negro College Fund	General Purpose - Directors, Officers and Staff Matching	2,500
United Negro College Fund	General Purpose - Directors, Officers and Staff Matching	750
United Way of Central Indiana	General Purpose - Directors, Officers and Staff Matching	9,436
University of Florida Foundation	General Purpose - Directors, Officers and Staff Matching	300
University of Indianapolis	General Purpose - Directors, Officers and Staff Matching	27,150
University of New Hampshire Foundation	General Purpose - Directors, Officers and Staff Matching	1,500
University of Northern Colorado Fdn, Inc	General Purpose - Directors, Officers and Staff Matching	3,000
University of Notre Dame	General Purpose - Directors, Officers and Staff Matching	3,000
VIP - Central Indiana Community Foundation	General Purpose - Directors, Officers and Staff Matching	1,000
Vivian Smith House, Inc — Endowment Fund	General Purpose - Directors, Officers and Staff Matching	525
Vivian Smith Teen Parenting Program	General Purpose - Directors, Officers and Staff Matching	150
Washington University	General Purpose - Directors, Officers and Staff Matching	375
Wellness Community Central IN	General Purpose - Directors, Officers and Staff Matching	1,200
WFYI Spring Campaign	General Purpose - Directors, Officers and Staff Matching	300
White House Fellows Foundation	General Purpose - Directors, Officers and Staff Matching	2,000
Wilberforce University	General Purpose - Directors, Officers and Staff Matching	300
William Jewell College	General Purpose - Directors, Officers and Staff Matching	300
Wittenberg University	General Purpose - Directors, Officers and Staff Matching	464
Xavier University of Louisiana	General Purpose - Directors, Officers and Staff Matching	18,016
Young Audiences of Indiana	General Purpose - Directors, Officers and Staff Matching	1,000
United Way of Central Indiana	General Purpose- United Way including Employee match	212,363
<b>Total Cash Grants</b>		<b>\$ 4,960,697</b>
<b>Total Grants</b>		<b>\$ 46,960,694</b>

**Lumina Foundation For Education**  
**Tax Return for Year Ending**

**Tax ID 35-1813228**

**December 31, 2001**

**Statement Number 18**

**Form 990 PF**

**Part XV**

**Line 3 b**

**Grants and Contributions Approved for Future Payment**

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
Indiana Student Financial Aid Association	College Goal Sunday 2002-2004	\$ 150,000
Kentucky Association of Student Financial Aid Admin	College Goal Sunday 2002-2004	80,000
Council for Opportunity in Education	Study retention practices & graduation rates	127,150
Mercy College	Provide research, evaluation & communication support to increase the percentage of entering undergraduate students	259,150
Council for Adult and Experiential Learning	Development of Adult Learning Focused Institution	691,200
Association of Governing Boards of Universities & Colleges	Support Center for Public Higher Education	
Education Resources Institute, Inc	Trusteeship and Governance to advance access	150,000
University of Texas Foundation, Inc	Pathway to College Network	225,000
Citizens' Scholarship Foundation of America Inc	National Survey of Student Engagement at community colleges	1,259,000
American Council on Education	Scholarship for dependents of 9/11/2001 victims	2,000,000
	WEB site development for college dean and department heads	43,827
		<u>\$ 4,985,327</u>

- If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only Part II and check this box ☒ **Note: Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868**
- If you are filing for an **Automatic 3-Month Extension**, complete only Part I (on page 1)

**Part II Additional (not automatic) 3-Month Extension of Time—Must File Original and One Copy**

Type or print  File by the extended due date for filing the return. See instructions.	Name of Exempt Organization <b>Lumina Foundation For Education, Inc.</b>	Employer identification number <b>35 1813228</b>
	Number, street, and room or suite no. If a P.O. box, see instructions <b>30 S. Meridian Street, Suite 700</b>	For IRS use only
	City, town, or post office, state, and ZIP code. For a foreign address, see instructions <b>Indianapolis, IN 46204</b>	

Check type of return to be filed (File a separate application for each return)

- ☐ Form 990 ☐ Form 990-EZ ☐ Form 990-T (sec. 401(a) or 408(a) trust) ☐ Form 1041-A ☐ Form 5227 ☐ Form 8870  
☐ Form 990-BL ☒ Form 990-PF ☐ Form 990-T (trust other than above) ☐ Form 4720 ☐ Form 6069

**STOP** Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 4 I request an additional 3-month extension of time until **November 15**, 2002.
- 5 For calendar year 2001, or other tax year beginning **12/31/20** and ending **12/31/20**
- 6 If this tax year is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period
- 7 State in detail why you need the extension **Taxpayer request an extension of time to file in order to obtain additional information to accurately file form 990 PF**

- 8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions **\$ 2,526,922**
- b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 **\$ 5,019,775**
- c **Balance Due** Subtract line 8b from line 8a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions **\$ 2,492,853**

**Signature and Verification**

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete, and that I am authorized to prepare this form.

Signature  Title **SR. VP & CFO** Date **08/13/02****Notice to Applicant—To Be Completed by the IRS**

- ☒ We have approved this application. Please attach this form to the organization's return.
- ☐ We have not approved this application. However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions). This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return. Please attach this form to the organization's return.
- ☐ We have not approved this application. After considering the reasons stated in item 7, we cannot grant your request for an extension of time to file. We are not granting a 10-day grace period.
- ☐ We cannot consider this application because it was filed after the due date of the return for which an extension was requested.
- ☐ Other \_\_\_\_\_

Director \_\_\_\_\_

By \_\_\_\_\_

Alternate Mailing Address — Enter the address if you want the copy of this application for an alternate return to an address different than the one entered above.

Type or print	Name
	Number and street (include suite, room, or apt. no.) Or a P.O. box number
	City or town, province or state, and country (including postal or ZIP code)

**EXTENSION APPROVED**  
**SEP 09 2002**  
**LINDA WEISKOPF, FIELD DIRECTOR**  
**SUBMISSION PROCESSING, OGDEN**

# Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► File a separate application for each return

- If you are filing for an Automatic 3-Month Extension, complete only Part I and check this box ☒
  - If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II (on page 2 of this form)
- Note.** Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868

## Part I Automatic 3-Month Extension of Time—Only submit original (no copies needed)

**Note.** Form 990-T corporations requesting an automatic 6-month extension—check this box and complete Part I only ☐

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Type or print  File by the due date for filing your return. See instructions	Name of Exempt Organization Lumina Foundation For Education, Inc.	Employer identification number 35 1813228
	Number, street, and room or suite no. If a P.O. box, see instructions 30 South Meridian Street, Suite 700	
	City, town or post office, state and ZIP code. For a foreign address, see instructions Indianapolis, IN 46204	

Check type of return to be filed (file a separate application for each return)

- |   |   |                                    |
|---|---|------------------------------------|
| <input type="checkbox"/> Form 990               | <input type="checkbox"/> Form 990-T (corporation)                 | <input type="checkbox"/> Form 4720 |
| <input type="checkbox"/> Form 990-BL            | <input type="checkbox"/> Form 990-T (sec. 401(a) or 408(a) trust) | <input type="checkbox"/> Form 5227 |
| <input type="checkbox"/> Form 990-EZ            | <input type="checkbox"/> Form 990-T (trust other than above)      | <input type="checkbox"/> Form 6069 |
| <input checked="" type="checkbox"/> Form 990-PF | <input type="checkbox"/> Form 1041-A                              | <input type="checkbox"/> Form 8870 |

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the whole group, check this box ☐ If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension will cover

- 1 I request an automatic 3-month (6-month, for 990-T corporation) extension of time until \_\_\_\_\_, 20\_\_ , to file the exempt organization return for the organization named above. The extension is for the organization's return for  
► ☐ calendar year 2001 or  
► ☐ tax year beginning \_\_\_\_\_, 20\_\_ , and ending \_\_\_\_\_, 20\_\_

- 2 If this tax year is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period

- 3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions \$5,019,775
- b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit \$5,019,775
- c **Balance Due.** Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions \$ \_\_\_\_\_

## Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete, and that I am authorized to prepare this form.

Signature ► [Signature] Title ► CFO Date ► 5/14/02